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#### REFERENCE BOOK

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#### CITY AND COUNTY OF SAN FRANCISCO

#### OFFICE OF THE TREASURER



February 2, 2007

GAVIN NEWSOM MAYOR José Cisneros TREASURER Daniel P. Dalv CHIEF INVESTMENT OFFICER

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

Mayor of San Francisco City Hall, Room 200

The Honorable Gavin Newsom

1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

#### Portfolio Statistics from July 1, 2006 to January 31, 2007:

Pooled	All
\$88,886,272	\$88,886,272
\$108,254,386	\$108,254,386
5.178%	5.178%
134 Days	134 Days
	\$88,886,272 \$108,254,386 5.178%

Total cost of the securities on hand January 31, 2007 was \$3,610,034,393 with a market value of \$3,634,614,564 plus fixed assets accrued interests of \$14,664,464. The earned income yield for the month of January 2007 is 5,203%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros

Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies CDIAC

DOCUMENTS DEPT.

FEB - 7 2007

SAN FRANCISCO PUBLIC LIBRARY

(FS/ERNFS)

# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 1/01/07 THROUGH 1/31/07

PAGE: 1 RUN: 02/02/07 06:56:36

ALL FUNDS

	GOV'T SECURITIES	CURITIES	TIME DEPOSITS	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,033,510.45	00.	107,458.33	N/A	13,140,968.78
TOTAL NET EARNINGS THIS PERIOD:	15,914,789.61	00.	112,045.91	N/A	16,026,835.52
AVERAGE DAILY PORTFOLIO BALANCE:	3,602,831,136.31	00.	24,232,258.06	N/A	N/A 3,627,063,394.37
EARNED INCOME YIELD THIS PERIOD:	5.201	.000	5.444	N/A	5.203
END OF PERIOD PORTFOLIO BALANCE:	3,574,834,392.75	00.	35,200,000.00	N/A	3,610,034,392.75
CURRENT AMORTIZED BOOK VALUE:	3,576,254,645.21	00.	35,200,000.00	N/A	N/A 3,611,454,645.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.198	000.	5.451	N/A	5.200
WEIGHTED AVERAGE DAYS TO MATURITY:	133.57	00.	293.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.57	00.	293.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.203



(FS/ERNFS)

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ťΩ O PORTFOLIO STATISTI 7/01/06 THROUGH 1/31/07

PAGE: 1 RUN: 02/02/07 07:00:05

ALL FUNDS

	ASSETS LIABILITIES ASSETS	DURITIES	ASSETS LIMB DEPOSITS	TPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	88,526,238.65	00.	360,033.75	N/A	88,886,272.40
TOTAL NET EARNINGS THIS PERIOD:	107,888,991.77	00.	365,394.47	N/A	108,254,386.24
AVERAGE DAILY PORTFOLIO BALANCE:	3,538,091,502.84	00.	11,316,279.07	N/A	3,549,407,781.91
EARNED INCOME YIELD THIS PERIOD:	5.177	000.	5.482	N/A	5.178
END OF PERIOD PORTFOLIO BALANCE:	3,574,834,392.75	00.	35,200,000.00	N/A	3,610,034,392.75
CURRENT AMORTIZED BOOK VALUE:	3,576,254,645.21	00.	35,200,000.00	N/A	3,611,454,645.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.195	.000	5.451	N/A	5.198
WEIGHTED AVERAGE DAYS TO MATURITY:	133.57	00.	293.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.57	00.	293.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.178

# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

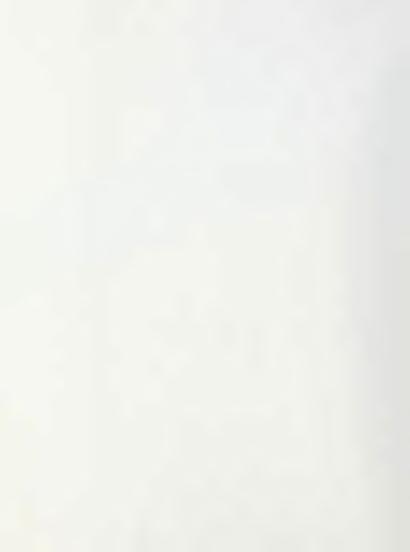
ORTFOLIO STATISTICS 7/01/06 THROUGH 1/31/07

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PAGE: 1 RUN: 02/02/07 07:00:05

FUND: 100 POOLED FUNDS

	ASSETS LIABILITIES		ASSETS LIABILITIES	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	88,526,238.65	00.	360,033.75	N/A	88,886,272.40
TOTAL NET EARNINGS THIS PERIOD:	107,888,991.77	00.	365,394.47	N/A	108,254,386.24
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CURRENT AMORTIZED BOOK VALUE:	3,576,254,645.21	00.	35,200,000.00	N/A	3,611,454,645.21
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.195	000.	5.451	N/A	5.198
WEIGHTED AVERAGE DAYS TO MATURITY:	133.57	00.	293.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.57	00.	293.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.178



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RUN: 02/02/07 07:03:06 650,985,524.99 739,228,302.80 400,000,000.00 200,000.00 682,024,868.49 266,172,310.04 620,662,486.44 BOOK VALUE 220,000,000.00 685,000,000.00 670,000,000.00 269,000,000.00 640,000,000.00 753,000,000.00 400,000,000.00 200,000.00 PAR VALUE SHARES PRICE 99.566 97.162 98.949 96.979 5.311 100.000 BOOK 98.073 98.171 4.815 5.180 5.301 TRDNG YIELD 5.163 5.182 4.994 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 1/31/07 CUPN 4.898 5.126 RATE 4.285 5.204 5.018 5.026 5.311 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS 18.03%(C) 17.19%(C) .01% (C) 5.98%(C) 18.89%(C) 7.37% (C) 20.48%(C) 11.08%(C) (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES (Inv Type) 81 COMMERCIAL PAPER DISC (Inv Type) 1010 PUBLIC TIME DEPOSIT (Inv Type) 41 FNMA DISCOUNT NOTES (Inv Type) 44 FMC DISCOUNT NOTES (Inv Type) 91 NEGOTIABLE C.D.'S (Inv Type) 11 TREASURY BILLS (Inv Type) 12 TREASURY NOTES SUMMARY DESCRIPTION

35,000,000.00

5.139 98.307 3,672,200,000.00 3,610,034,392.75

4.956

FIXED

REPORT TOTALS

ASSETS

.97% (C)

(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY

35,000,000.00

5.379 100.000



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	RPTNKT)	INVESTMENTS OUTSTANDING MAJOR SORT KEY	NTS OU	TSTAND SORT K	AS IS I	OF 01/31/07		KON: OZ/OZ/	
H 2	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
i de	41470 UNITED STATES TREAS BILLS	912795YV7	13	100	4.9600	25,000,000.00	24,906,250.00	337,555.56	2,694.44
	10/26/06 03/01/07	912795723	87	100	5.0476	24,566,000.00	19.62500000000	SUNGARD 366.000.00	
		041001011	4 4	000	5.0000	19,520,133.33	99.40625000000	SUNGARD	-4,883.33
ď	41552 TREASURY BILLS	912795YY1	19	100	4.9650	20,000,000.00	19,868,750.00	38,616.67	3,908.33
		0 0 0 0	40	000	5.0085	19,826,225.00	99.34375000000	SUNGARD	
7	41461 INEASONY BILLS 10/05/06 04/05/07	912/956A2	y 4	000	4.9456	48,780,347.22	99.12500000000	SUNGARD	-15,312.50
ď	41462 TREASURY BILLS	912795ZA2	19	100	4.8250	5,000,000.00	4,956,250.00	79,746.53	
			40	000	4.9456	4,878,034.72	99.12500000000	SUNGARD	-1,531.25
ď	41548 TREASURY BILLS	912795ZA2	19	100	4.9250	50,000,000.00	49,562,500.00	SUNGARD	-6.562.50
	41543 UNITED STATES TREAS BILLS	912795ZP9	19	100	4.8900	25,000,000.00	24,468,750.00	91,687.50	
	01/05/07 07/05/07		40	000	5.0133	24,385,354.17	97.875000000000	SUNGARD	-8,291.67
ď	41545 UNITED STATES TREAS BILLS 01/08/07 07/05/07	912795ZP9	19	000	4.9100 5.0322	24,393,069.44	24,468,750.00 97.87500000000	81,833.33 SUNGARD	-6,152.77
0	S.LILE VEHICLER II (AMY WILL) .I	ii ii	7 998 (M)		4 8981	220.000.000.00	217.675.000.00	1.950.231.26	6,602.77
1	(adli aut)	,			4 . 9941	215,760,899.99	98.94318200000		-42,734.02
ď	41481 T NOTE (99.41)	912828DW7	19	100	3.5000	45,000,000.00	44,760,937.50	272,596.15	156,445.31
			40	000	5.0536	44,604,492.19	99.46875000000	SUNGARD	
	41482 T NOTE (99.41)	912828DW7	61	100	3.5000	45,000,000.00	44,760,937.50	272,596.15 GENOMIC	L56,445.31
	40980 T NOTE (98 205)	912828DV3	0 5	100	3 6250	25.000.000.00	24.851.562.50	80,110,50	194,335.94
			40	000	4.5056	24,657,226.56	99.40625000000	SUNGARD	
4	41522 T NOTE (98.20)	912828CR9	13	100	2.7500	50,000,000.00	49,390,625.00	635,190.21	91,796.87
	12/29		8.7	000	5.0324	49,806,980.30	98.78125000000	SUNGARD	
-	41106 T NOTE (99.12)	912828EP1	19	100	4.2500	20,000,000.00	19,862,500.00	147,115.38 STINGARD	-12.500.00
_	41089 T NOTE (99.30)	912828EU0	6.1	100	4.3750	25,000,000.00	24,835,937.50	3,021.41	
			40	000	4.4160	24,980,583.50	99.34375000000	SUNGARD	-144,646.00
-	41134 T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	14,934,375.00	295,131.22	0.00
	02/28/06 02/29/08	010000000	0 4	000	4.7161	14,974,218.75	14 934 375 00	295 131 22	1.0%0,00
	-4	312020216	4 t	000	4.7161	14.974.218.75	99.56250000000	SUNGARD	-39,843.75
_	41136 T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	14,934,375.00	295,131.22	
			45	000	4.7161	14,974,218.75	99.56250000000	SUNGARD	-39,843.75
-	41137 T NOTE (99.27)	912828EY2	19	100	4.6250	15,000,000.00	14,934,375.00	295,131.22	
			8.7	000	4.7161	14,974,218.75	99.56250000000	SUNGARD	-39,843.75
	41138 T NOTE (99.27)	912828EY2	6 0	100	4.6250	15,000,000.00	14,934,375.00	295, 131.22 STINGSED	-39.843.75
	41210 TREASHRY NOTES (99.21)	912828EZ9	0 0	100	4.6250	50.000,000.00	49.765,625.00	787,774.73	
	03/31/06 03/31/08		8.7	000	4.8073	49,828,125.00	99.53125000000	SUNGARD	-62,500.00
	41211 T NOTE (99.21)	912828EZ9	19	100	4.6250	50,000,000.00	49,765,625.00	787,774.73	0
	03/31/06 03/31/08		8.1	000	4.8073	49,828,125.00	99.53125000000	SUNGARD	-62,500.00

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# CITY/COUNTY OF SAN FRANCISCO

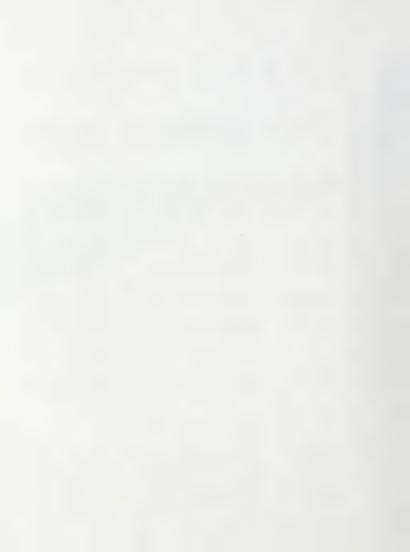
PAGE: 2	RUN: 02/02/07 07:03:09		CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS		-62,500.00		-62,500.00		-62,500.00		-62,500.00		-62,500.00		-62,500.00	
	RUN: 02/02/		CURR ACCR INT PRICE SOURCE	787,774.73	SUNGARD	787,774.73	SUNGARD	787,774.73	SUNGARD	787,774.73	SUNGARD	787,774.73	SUNGARD	787,774.73	SUNGARD	
487			MARKET VALUE MARKET PRICE	49,765,625.00	5.00 99.53125000000	49,765,625.00	99.53125000000	49,765,625.00	99.53125000000	49,765,625.00	99.53125000000	49,765,625.00	99.53125000000	49,765,625.00	99.53125000000	
A N I E L D A L Y 4 1 5 - 5 5 4 - 4 . INVESTMENT INVENTORY WITH MARKET VALUE	TO 10 TO DO ON THE PROPERTY OF	#0/f0/f0 #0	PAR/SHARES BOOK	50,000,000.00	49,828,125.00	50,000,000.00	49,828,125.00	50,000,000.00	49,828,125.00	50,000,000.00	49,828,125.00	50,000,000.00	49,828,125.00	50,000,000.00	49,828,125.00	
4 WITH MAR	TNO NO OF	MAJOR SORT KEY IS ICC#	FUND CPN RATE SAFE YTM TR	4.6250	4.8073	4.6250	4.8073	4.6250	4.8073	4.6250	4.8073	4.6250	4.8073	4.6250	4.8073	
D A L Y	THOTH	SORT K	FUND	100	000	100	000	100	000	100	000	100	000	100	000	
L D ENT IN	Outro	MAJOR	BANK	13	45	19	8 9	13	43	19	43	19	40	19	40	
D A N I E L INVESTMENT	NAME OF TAXABLE	TNAESTE	CUSIP	912828EZ9		912828EZ9		912828EZ9		912828EZ9		912828EZ9		912828EZ9		
M R			DESCRIPTION PURCHASE MATURITY DATE	41212 T NOTE (99.21)	03/31/06 03/31/08	T NOTE (99.21)	03/31/06 03/31/08	41214 T NOTE (99.21)	03/31/06 03/31/08	T NOTE (99.21)	03/31/06 03/31/08	41216 T NOTE (99.21)	03/31/06 03/31/08	41217 T NOTE (99.21)	03/31/06 03/31/08	
	RPTMKT)		INVEST	41212		41213		41214		41215		41216		41217		
4	()		HZ	d		rt,		K		Ø		d		A		

UBTOT	UBTOTAL (Inv Type) 12 TREASURY NOTES	18.	18.74%(M)		4.2858	685,000,000.00	681,259,375.00	9,188,483.74	599,023.43
41533	41533 FEDERAL NATL MTG ASSN DISC N	313588BN4	19	100	5.1300	25,000,000.00	24,982,500.00	99,750.00	312.50
41456	FN	313588BY0	13	100	5.0600	25,000,000.00	24,947,500.00	446,263.89	208.33
41458	09/27/06 02/16/07 FNMA DISCOMMY NOTES	31358BBV0	2 4 5	000	5.1630	50.000.000.00	49.895.000.00	UPRICE 885.500.00	416.67
			4.5	000	5.1623	49,009,083.33	99.79000000000	UPRICE	
41534	FEDERAL NATL MTG ASSN DISC N 01/04/07 02/20/07	313588CC7	19	100	5.1300	24,832,562.50	24,932,500.00	99,750.00 UPRICE	187.50
41321	FNWA DISCOUNT NOTES	313588CF0	19	100	5.0100	50,000,000.00	49,845,000.00	1,711,750.00 UPRICE	-1,916.67
41460	EN	313588032	139	100	5.0300	50,000,000.00	49,765,000.00	845,319.44	
	10/03/06 03/06/07		8.7	000	5.1406	48,924,138.89	99.53000000000	UPRICE	-4,458.33
41546	FEDERAL NATL MTG ASSN DISC N	313588DG7	619	100	5.1100	50,000,000.00	49,665,000.00	170,333.33	-1.430.55
41474	FN	313588EE1	19	100	5.0600	35,000,000.00	34,657,000.00	477,186.11	
	10/27/06 04/11/07		43	000	5.1809	34,183,372.22	99.02000000000	UPRICE	-3,558.33
41469	E	313588EU5	19	100	5.0900	25,000,000.00	24,705,000.00	349,937.50	
	10/25/06 04/25/07		8.7	000	5.2244	24,356,680.56	98.82000000000	UPRICE	-1,618.06
41505	FEI	313588FB6	19	100	5.0800	50,000,000.00	49,365,000.00	465,666.67	00.
	11/27/06 05/02/07		8 9	000	5.1943	48,899,333.33	98.73000000000	UPRICE	
41483	H	313588HZ1	19	100	4.9800	20,000,000.00	48,870,000.00	636,333.33	
0 0 0 0 0			68	000	5.1599	48,257,000.00	97.740000000000	420 ZEG GG	-23,333.33
6 C F T F	09/28/06 07/17/07	313388013	87	000	5.1028	24.006.388.89	97,650000000000	UPRICE	-22,638.89
41484	FEDERAL NATL MTG ASSN DISC N	313588JN6	19	100	4.9600	50,000,000.00	48,775,000.00	633,777.78	
	11/01/06 07/24/07		68	000	5.1480	48,174,444.44	97.550000000000	UPRICE	-33,222.22
41457	FNMA DISCOUNT NOTES	313588JV8	19	100	4.9000	50,000,000.00	48,730,000.00	864,305.56	
	09/27/06 07/31/07		8.7	000	5.1137	47,910,694.44	97.46000000000	UPRICE	-45,000.00
41492	FNMA DISCOUNT NOTES	313588JV8	19	100	4.9900	15,000,000.00	14,619,000.00	158,016.67	
	11/17/06 07/31/07		8.7	000	5.1736	14,467,733.33	97.460000000000	UPRICE	-6,750.00



	RUN: 02/02/07 07:03:09		
MR. DANIEL DALY 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 01/31/07	MAJOR SORT KEY IS ICC#
1	(PANLA)		

			~	AJOR SO	RT KE	MAJOR SORT KEY IS ICC	#			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK F BROK S	FUND C	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT U	UNREALIZED GAIN
'	1 4			1	1 0	1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1 00 000 000	200000	
Ø	4 L 4 9 3	11/17/06 OR/O1/O7	313588JW6	87	000	7 1743	14.465.654.17	97.450000000000	UPRICE	-6,170.84
d	41494	FEDERAL NATL MTG ASSN DISC N	313588.TX4	1.0	100	4.9900	15,000,000.00	14,614,500.00	158,016.67	
¢	1717	1		87	000	5.1751	14,463,575.00	97.43000000000	UPRICE	-7,091.67
rd,	41495	FEDERAL NATE MTG ASSN DISC N	313588JY2	1.9	100	4.9900	15,000,000.00	14,613,000.00	158,016.67	
		11/17/06 08/03/07		8.7	000	5.1758	14,461,495.83	97.420000000000	UPRICE	-6,512.50
d	41535	FEDERAL NATL MTG ASSN DISC N	313588RB3	19	100	4.9100	50,000,000.00 47 EE0 638 88	47,700,000.00	190,944.44	-49.583.33
		OT/04/0/ TZ/26/0/		0	000	0 TOTO	00.000000000000000000000000000000000000			
	SUBTOT	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		18.15%(M)			00.000,000,009	659,711,000.00	8,937,634.73	1,125.00
						5,1633	650,985,524.99	98.46432800000		-213,284.72
A,	41544	41544 FEDL HOME LOAN BK CONS DISC	313384BQ1	19	100	5.1100	50,000,000.00	49,950,125.00	170,333.33	
		01/08/07 02/08/07		8.7	000	5.1326	49,779,986.11	99.90025000000	SUNGARD	-194.44
ď	41515	FEDERAL HOME LOAN DISC NOTES	313384BR9	1.9	100	5.1450	35,000,000.00	34,960,100.00	275,114.58	116.67
		12/08/06 02/09/07		45	000	5.1917	34,684,868.75	99.88600000000	SUNGARD	
ď	41519	FHLB	313384CT4	19	100	5.1210	25,000,000.00	24,878,875.00	199,150.00	000
				45	000	5.1874	24,679,937.50	99.51550000000	SUNGARD	-212.30
d,	41514	FEDERAL HOME LOAN DISC NOTES	313384CV9	19	100	5.1250	50,000,000.00	49,743,500.00	391,493.06	0000
				44	000	5.1923	49,352,256.94	99.48/0000000	SUNGARD	00.007
ď	41559	FEDL HOME LOAN BK CONS DISC	313384D09	19	100	5.1360	16,000,000.00	15,874,600.00	6,848.00	T40.0/
		01/29/07 03/28/07		45	000	5.1789	15,867,605.33	99.21625000000	SUNGARD	
ď	41536	FE	313384DV8	19	100	5.1000	25,000,000.00	24,786,666.67	99, 166.67	0.00
		01/04/07 04/02/07		8.7	000	5.1644	24,688,333.33	99.14666666667	SUNGARD	-833.33
ď	41549	H	313384EE5	1.9	100	5.1400	40,000,000.00	39,607,466.67	125,644.44	L, 555.34
				4.5	000	5.2077	39,480,288.89	99.0186666667	SUNGARD	0000
Ø	41551	FEDL HOME LOAN BK CONS DISC	313384EM7	1.9	100	5.1260	15,000,000.00	14,837,866.67	29, 301.67	T30.00
				45	000	5.1925	14,807,775.00	98.9191111111	SUNGARD	0 0 0
4	41556	FEDL HOME LOAN BK CONS DISC	313384EU9	1.9	100	5.1350	13,000,000.00	12,846,542.22	14,834.44	50.55F
		01/24/07 04/25/07		5	000	5.2025	12,831,258.19	98.8195555556	SUNGARD	
	STIRTOTE	SHETOTAL (Thy Type) 43 PERERAL HOME LOAN DISC		7.36%(M)		5.1255	269.000.000.00	267,485,742,23	1,312,486.19	2,436.27
		on all the second secon					266 172 310 04	99 43707900000		-1,490,27
A	41447	41447 FMC DISCOUNT NOTES	313396DW0	1.9	100	5.0200	25,000,000.00	24,783,111.11	449,708.33	
		09/25/06 04/03/07		40	000	5.1566	24,337,638.89	99.1324444444	SUNGARD	-4,236.11
rt.	41516	FMC DISCOUNT NOTES	313396ED1	13	100	5.0800	25,000,000.00	24,758,222.22	194,027.78	
		12/08/06 04/10/07		8 9	000	5.1697	24,566,083.33	99.0328888889	SUNGARD	-1,888.89
<	41435	F	313396EE9	1.9	100	5.0700	50,000,000.00	49,509,333.33	1,028,083.33	
		09/08/06 04/11/07		4.0	000	5.2283	48,486,041.67	99.01866666667	SUNGARD	-4,791.67
ď	41475	FMC DISCOUNT NOTES	313396ET6	19	100	5.0600	20,000,000.00	49,416,888.89	681,694.44	
		10/27/06 04/24/07		8.7	000	9061.9	48,742,027.78	98.8337777778	SUNGARD	-6,833.33
ď	41508	FM	313396ET6	1.9	100	5.1000	39,000,000.00	38,545,173.33	348,075.00	1 220 02
		11/30/06 04/24/07		2	000	5.2070	38,198,875.00	98.83377778	SUNGARD	T, 10.01
ď	41453	FMC DISCOUNT NOTES	313396EW9	1.9	100	4.9800	18,000,000.00	17,782,400.00	316,230.00	00000
		09/27/06 04/27/07		40	000	5.1305	17,472,120.00	98.7911111111	SUNGARD	00.056,6-



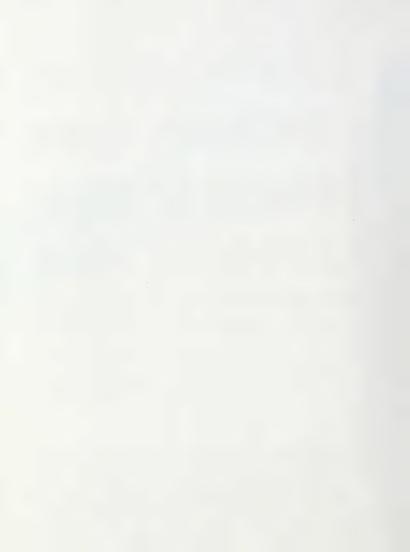
## DANIEL DALY 415-54-4487 INVESTWENT INVENTORY WITH MARKET VALUE FRANCISCO SAN 0 CITY/COUNTY MR. DANIEL D

GAIN 6.12 5.00 1.67 00.0 0.55 7.77 99.6 00.0 4.44 00.0 8.34

PAGE:

-212,987	1,166,937.10	98.16194300000	620,662,486.44	5.1825	_	17.28%(M)		SUBTOTAL (inv Type) 44 FMC DISCOUNT NOTES	SUBJ	
1				1 1 1 1 1						
-20,673	SUNGARD	96.75583333333	24,061,222.22	5.1639	000	40		12/20/06 09/18/07		
	148,409.72	24,188,958.33	25,000,000.00	4.9700	100	19	313396LW1	41520 FREDDIE MAC		ď
-30,708	SUNGARD	97.15250000000	48,412,902.78	5.1536	000	8.7		01/04/07 08/21/07		
	194,055.56	48,576,250.00	50,000,000.00	4.9900	100	19	313396KS1	41538 FEDL HOME LLN MTG CORP DISC		ď
-12,900	SUNGARD	97.56333333333	28,964,600.00	5.1891	000	8.7		11/17/06 07/23/07		
	317,300.00	29,269,000.00	30,000,000.00	5.0100	100	19	313396JM6	41496 FEDL HOME LLN MTG CORP DISC		Ø
-33,444	SUNGARD	97.56333333333	48,181,333.33	5.1472	000	40		11/01/06 07/23/07		
	633,777.78	48,781,666.67	50,000,000.00	4.9600	100	19	313396JM6	41485 FEDL HOME LLN MTG CORP DISC		ď
-10,500	SUNGARD	97.620000000000	24,238,062.50	5.1675	000	68		12/12/06 07/19/07		
	177,437.50	24,405,000.00	25,000,000.00	5.0100	100	19	313396JH7	41518 FMC DISCOUNT NOTES		₽ď,
-5,989	SUNGARD	97.8608333333	40,942,050.33	5.1969	000	4.5		01/04/07 07/02/07		
	165,489.33	41,101,550.00	42,000,000.00	5.0660	100	19	313396HQ9	41547 FEDL HOME LLN MTG CORP DISC		đ
-16,777	SUNGARD	97.8608333333	48,368,500.00	5.1893	000	8.7		11/10/06 07/02/07		
	578,694.44	48,930,416.67	50,000,000.00	5.0200	100	19	313396HQ9	41490 FEDL HOME LLN MTG CORP DISC		st,
-6,783	SUNGARD	97.8992222222	28,778,375.00	5.2696	000	8.7		09/12/06 06/29/07		
	598,175.00	29,369,766.67	30,000,000.00	5.0550	100	1.9	313396HM8	41438 FMC DISCOUNT NOTES		id,⁴
-4,430	SUNGARD	97.94180555556	9,722,222.22	5.1429	000	43		12/08/06 06/26/07		
	76,388.89	9,794,180.56	10,000,000.00	5.0000	100	1.9	313396HJ5	41517 FMC DISCOUNT NOTES		đ
-31,200	SUNGARD	97.95600000000	37,558,505.83	5.0984	000	40		09/27/06 06/25/07		
	675,534.17	38,202,840.00	39,000,000.00	4.9100	100	19	313396HH9	41454 FMC DISCOUNT NOTES		d,
-2,741	SUNGARD	97.99858333333	6,781,786.67	5.1712	000	4.0		11/10/06 06/22/07		
	80,855.83	6,859,900.83	7,000,000.00	5.0100	100	19	313396HE6	41489 FEDL HOME LLN MTG CORP DISC		ď
-2,125	SUNGARD	98.5493333333	24,540,486.11	5.1853	000	43		01/04/07 05/14/07		
	98,972.22	24,637,333.33	25,000,000.00	5.0900	100	19	313396FP3	41539 FEDL HOME LLN MTG CORP DISC		₫,
-9,236	SUNGARD	98.64888888889	48,309,652.78	5.2267	000	4.0		09/08/06 05/01/01		
	1,024,027.78	49,324,444.44	50,000,000.00	5.0500	100	1.9	313396FG3	41436 FMC DISCOUNT NOTES		rd,
UNREALIZED G	CURR ACCR INT UNREALIZED GA	MARKET VALUE MARKET PRICE	PAR/SHARES BOOK	FUND CPN RATE	FUND	BANK	CUSIP	SST DESCRIPTION SER PURCHASE MATURITY DATE	INVEST	
			INVESTMENTS OUTSTANDING AS OF 01/31/07 MAJOR SORT KEY IS ICC#	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	SORT K	ENTS OUT	INVESTM			
RUN: 02/02/07 07:03:09	RUN: 02/02/							KT)	(RPTMKT)	
F 1000 -			INVESTMENT INVENTORY WITH MARKET VALUE	MITH MA	SNICK	ENT INVE	TNVESTM			

	-20,673,61		00.	-212,987.16			-173.61		-2,597.23		-1,100.00	•	-1,277.78		-5,548.61		-2,937.50		-3,062.50		-3,125.00
148 409 72	SUNGARD		7,786,937.10			517,215.28	SUNGARD	914,576.39	SUNGARD	95,883.33	SUNGARD	47,215.28	SUNGARD	813,756.94	SUNGARD	711,180.55	SUNGARD	500,729.16	SUNGARD	500,729.17	SUNGARD
24 100 000 23	96 7558333333		628,236,436.38	98.16194300000		49,963,402.78	99.92680555556	49,838,972.22	99.6779444444	29,855,075.00	99.51691666667	24,831,652.78	99.32661111111	49,655,986.11	99.31197222222	49,655,986.11	99.3119722222	49,641,347.22	99.2826944444	49,634,027.78	99.2680555556
000000000000000000000000000000000000000	24 061 222 22			620,662,486.44 98.16194300000		50,000,000.00	49,446,361.11	50,000,000.00	48,926,993.06	30,000,000.00	29,760,291.67	25,000,000.00	24,785,715.28	50,000,000.00	48,847,777.78	50,000,000.00	48,947,743.06	50,000,000.00	49,143,680.56	50,000,000.00	49,136,423.61
0010		1	5.0261	5.1825	1	5.2450	5.3037	5.1850	5.2987	5.2300	5.2721	5.2300	5.2752	5.1850	5.3073	5.2250	5.3373	5.2250	5.3160	5.2250	5.3168
0 0						100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000
	4 t		17.28% (M)			1.9	40	19	40	1.9	46	19	46	19	4.0	19	4 0	19	4.0	19	4.0
	TMTGGCCTC					0660P1P62		0660P1PP0		90485LQ68		90485LQK7		0660P1QL8		0660P1QL8		0660P1QN4		0660P1QP9	
O THE CO TO THE COLLY	A 41520 FREDDIE MAC	10/04/00 00/07/71	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES			A 41501 BOA CP	11/22/06 02/06/07	A 41455 BOA CP	09/27/06 02/23/07	A 41550 UNION BANK CP	01/10/07 03/06/07	A 41553 UNION BANK CP	01/19/07 03/19/07	A 41463 BOA CP	10/11/06 03/20/07	A 41472 BOA CP	10/26/06 03/20/07	A 41503 BOA CP	11/24/06 03/22/07	A 41504 BOA CP	11/24/06 03/23/07
	1					4						7				į					



## FRANCISCO z SA 0 CITY/COUNTY

PAGE: 5		NREALIZED GAIN	-1 666 67		-1,540.00	-5,506.94	-2,118.06	-7,291.66	-7.388.89		-14,833.34	-9,641.67		14,437,50	-4,291.66	00.	-88,538.62		-367.72	-1 223 23	1	-416.54	-1 119 03	1	-2,420.57	000	0.000	-3,966,65	- 2 179 66		-2,666.42	00.	
PAGE: 5		CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED	34,866.67	163,313.33	SUNGARD	SUNGARD	SUNGARD	556,111.11 SUNGARD	548,888.89	650,902.78	SUNGARD 239.866.67	SUNGARD	400,944.44	39.075.00	SUNGARD	7,454,588.32		993,833.33	SUNGARD	993,833.33	7,305.56	SUNGARD	394,934.03	684,583.33	SUNGARD	684,583.33	454,666.67	SUNGARD	028,035.35 GUNDADA	628,055.56	SUNGARD	5,469,850.70	
7 89 7		MARKET VALUE MARKET PRICE	29,780,416.67	32,729,473.33	99.1802222222	99.1070277778	24,776,756.94 99.10702777778	49,451,041.67	49,443,722.22	49,348,569.44	29.69713888889	98.69713888889	49,276,750.00	29.548.516.67	98.4950555556	746,594,352.50	99.14931600000	 49,999,632.28	99.99926455386	49,998,776.77	24,999,583,46	99.99833382974	24,998,880.97	49,997,579.43	99.99515886704	49,997,579.43	49,996,033.35	99.99206669222	49,997,820.34	49,997,333,58	99.99466715896	399,983,219.61	000000000000000000000000000000000000000
ANIEL DALY 415-554-44 INVESTMENT INVENTORY WITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 01/31/07 MAJOR SORT KEY IS ICC#	PAR/SHARES BOOK	30,000,000.00	33,000,000.00	32,567,700.00	48,850,562.50	24,768,000.00	50,000,000.00	50,000,000.00	50,000,000.00	30 000 000 00	29,378,916.67	50,000,000.00	30.000.000.00	29,513,733.33	753,000,000,00	739,228,302.80	50,000,000.00	50,000,000.00	50,000,000.00	25,000,000,00	25,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000,00	50,000,000.00	400,000,000.00	00,000,000,000
with Mai	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	CPN RATE YTM TR	5.2300		5.3096	5.3275	5.2200	5.2000			5.2861	5.2487		5.2720		5.2039	5.3008	5.3400	5.3400	5.3400			5.3150				5.2800		5.3200			5.3109	5.3109
D A L Y	SORT 1	FUND	100	100	000	000	100	100	100	100	000	000	100	100	000	_		100	000	100	100	000	100	100	000	100	100	000	100	100	000	_	
L D NT INV	NTS OU	BANK	61	13	40	9.4	19	19	19	13	9 6	46	13	0 6	46	20.54% (M)		13	40	13	139	97	13	13	40	13	19	40	51	1.9	40	11.00%(M	
DANIEL INVESTMENT	INVESTME	CUSIP	90485LQP6	0660P1QV6	2000	CV+ 40000	90485LR34	0660P1RH6	0660P1RJ2	90485LS17	904851.917		0660P1SB8	904851.5F6				06050GWT3		06050GWU0	16144RCZ4		06050GXP0	06050GXU9		06050GXU9	06050GYU8		06050GYD6	06050GYE4			
M. R. ,	( NE & DUINE A.)	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE		01/24/0/ 03/23/0/ A 41523 BOA CP	12/29/06 03/29/07	7	A 41560 UNION BANK CP 01/29/07 04/03/07	A 41491 BOA CP 11/16/06 04/17/07	A 41497 BOA CP	A 41486 UNION BANK CP	11/02/06 05/01/07 b 41511 INTON BANK CD	12/07/06	A 41513 BOA CP	12/07/06 05/11/07 A 41555 HNION BANK CP		SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC		A 41443 BOA CD		A 41442 BOA CD	A 41561 CHASE NEGOTIABLE CD	01/30/07 03/01/	A 41467 BOA CD	A 41478 BOA CD		A 41479 BOA CD	A 41509 BANK OF AMERICA N C D		A 4148/ BOA CD	A 41488 BOA CD		SUBTOTAL (INV Type) 91 NEGOTIABLE C.D.'S	



## 4 1 5 - 5 5 4 - 4 4 8 7 FRANCISCO CITY/COUNTY OF SAN FRANC MR. DANIEL DALY 415-554 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 6 RUN: 02/02/07 07:03:09

		1					
UBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(M)		5.0650	200,000.00	200,000.00 193,494.31 200,000.00 96.74715300000	900.44	.00
		,					1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
41330 CITI BANK TIME DEPOSIT	13	100	5.4000	5,000,000.00	4,907,812.50	750.00	
06/01/06 06/06/01	4 8	000	5.4000	5,000,000.00	5,000,000.00 98.15625000000	SUNGARD	-92,187.50
41419 CITIBANK PTD 270490733	19	100	5.5000	5,000,000.00	4,859,562.50	763.89	
08/09/06 08/09/07	48	000	5.5000	5,000,000.00	97.19125000000	SUNGARD	-140,437.50
41528 CITIBANK PTD 270491061	13	100	5.3000	10,000,000.00	9,502,152.78	1,472.22	
01/02/07 01/02/08	48	000	5.3000	10,000,000.00	95.02152777778	SUNGARD	-497,847.22
41554 FIRST NATL BK PUBLIC TIME DPT	19	100	5.2500	5,000,000.00	4,738,444.44	729.17	
01/19/07 01/19/08	63	000	5.2500	5,000,000.00	94.7688888889	SUNGARD	-261,555.56
41558 CITIBANK PTD 270491111	13	100	5.4500	10,000,000.00	9,467,972.22	1,513.89	
01/25/07 01/25/08	4.8	000	5.4500	10,000,000.00	94.6797222222	SUNGARD	-532,027.78
UBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M	.92% (M)		5.3786		35,000,000.00 33,475,944.44	5,229.17	00.
			5.3786	35,000,000.00	35,000,000.00 95.64555600000		D. 000 (#70 H)
		ii			HEREBER RESERVED BEREFER RESERVED		
GRAND TOTAL			4.9559	3672200000.00	3672200000.00 3634614564.47	42,106,341.65	-2.962.741.18
			0001.0	3010034335.13	200000000000000000000000000000000000000		

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CITY/COUNTY OF SAN FEARCIBLU

N.Y. E. TANKEL DALY 415 - 554 - 4488

INVESTMENTS OUTSTANDING AS OF 1731/07

MAJOR SOUT KEY 15 - CC4 SETTLEMENT DATE BASIS

(SIRPT)

PAGE: 1 RUN: 02/02/07 07:03:06

SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE SAF/ CUEM TEDNG BOOK PAR VALUE CUSIP NO. (TICKER) DATE PURP RATE YIELD PRICE SHARES BOOK VALUE	. 412745YV7 100 03/01/07 10/25/06 000 4.960 5.048 98.264 25.000.000.00 24.566,000.00	912795XX3 100 03/15/07 09/19/06 000 4.880 5.000 97.601 20,000,000.00	100 03/22/07 01/18/07 000 4	100 04/05/07 10/05/06 000 4.825 4.946 97.561 50,000,000.00	100 04/05/07 10/05/06 000 4.825 4.946 97.561 5,000,000.00	100 04/05/07 01/09/07	.L 912795ZP9 100 07/05/07 01/05/07 000 4.890 5.013 97.541 25,000,000.00 24,385,354.17		 BILLS 5.98*(C) 4.898 4.994 98.073 220,000,000.00 215,760,899.99	912828DW7 100 05/31/07 11/01/06 000 3.500 5.054 99.121 45,000,000.00 44,604,492.19	912828DN7 100 05/31/07 11/01/06 000 3.500 5.054 99.121 45,000,000.00 44,604,492.19	912828DY3 100 06/30/07 11/14/05 000 3.625 4.506 98.629 25,000,000.00 24,657,226.56	912828CR9 100 08/15/07 12/29/06 000 2:750 5:032 99.614 50,000,000.00 49,806,980:30	912828EF1 100 11/30/07 02/08/06 000 4.250 4.611 99.375 20,000,000.00 19,875,000.00	912828EU0 100 01/31/08 01/31/06 000 4.375 4.416 99.922 25,000,000.00 24,980,583.50	912828EY2 100 02/29/08 02/28/06 000 4.625 4.716 99.828 15,000,000.00 14,974,218.75	15,000,000.00	912828EY2 100 02/29/08 02/28/06 000 4.625 4.716 99.828 15,000,000.00 14,974,218.75		912828EY2 100 02/29/08 02/28/06 000 4.625 4.716 99.828 15,000,000.00 14,974,218.75	912828EZ9 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50,000,000.00		912828EZ9 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50,000,000.00 49,828,125.00	912828E29 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50,000,000.00 49,828,125.00		912828E29 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50,000,000.00 49,828,125.00	912828E29 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50,000,000.00 49,828,125.00	912828E29 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50,000,000.00 49,828,125.00	
Zi.	FUND NO.	912795VV7 100	912795XX3 100	100	100	100	100	912795ZP9 100	912795ZP9 100		100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
	INVSMT NO. DESCRIPTION	A 41470 INITED STATES TREAS BILL	41439	41552 TREASURY		A 41462 TREASURY BILLS	41548 TREASURY	A 41543 UNITED STATES TREAS BILL	A 41545 UNITED STATES TREAS BILL	SUBTOTAL (Inv Type) 11 TREASURY BILLS	A 41481 T NOTE (99.41)	A 41482 T NOTE (99.41)	A 40980 T NOTE (98.205)	A 41522 T NOTE (98.20)	A 41106 T NOTE (99.12)	A 41089 T NOTE (99.30)	4	A 41135 T NOTE (99.27)	A 41136 T NOTE (99.27)	A 41137 T NOTE (99.27)	A 41138 T NOTE (99.27)	A 41210 TREASURY NOTES (99.21)	A 41211 T NOTE (99.21)	A 41212 T NOTE (99.21)	A 41213 T NOTE (99.21)	A 41214 T NOTE (99.21)	A 41215 T NOTE (99.21)	A 41216 T NOTE (99.21)	A 41217 T NOTE (99.21)	

		24,501,027.78	49,009,083.33	24,832,562.50	48,135,166.67	48,924,138.89	49,496,097.22	34,183,372.22	24,356,680.56	48,899,333.33	48,257,000.00
	25,000,000.00	25,000,000.00	50,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	35,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00
1	99.530	98.004	98.018	99.330	96.270	97.848	98.992	97.667	97.427	97.799	96.514
1 1 1 1 1 1	5.154	5.163	5.162	5.165		5.141	5.162	5.181	5.224	5.194	5.160 9
1	5.130	5.060	5.060	5.130	5.010	5.030	5.110	5.060	5.090	5.080	4.980
	000	000	000	000	000	000	000	000	000	000	000
	01/04/07	09/27/06	09/28/06	01/04/07	05/31/06	10/03/06	01/08/07	10/27/06	10/25/06	11/27/06	11/01/06
	100 02/06/07 01/04/07 000	100 02/16/07 09/27/06	100 02/16/07 09/28/06	10 02/20/07	0 02/23/07	100 03/06/01 10/03/06	0 03/20/07	0 04/11/07	100 04/25/07 10/25/06	0 05/02/07	100 07/11/07 11/01/06 000
	10	10	10	10	10	10	10	10	10	10	10
	J 313588BN4	313588BY0	313588BY0	313588CC7	313588CF0	313588052	J 313588DG7	313588EE1	313588EU5	J 313588FB6	J 313588HZ1
	MTG ASSN I	NOTES	NOTES	MTG ASSN I	NOTES	NOTES	MTG ASSN I	NOTES	MTG ASSN I	MTG ASSN I	MTG ASSN I
	FEDERAL NATL MTG ASSN DI 313588BN4	FNMA DISCOUNT NOTES	FNMA DISCOUNT NOTES	FEDERAL NATL MTG ASSN DI 313588CC7	FNMA DISCOUNT NOTES	FNMA DISCOUNT NOTES	FEDERAL NATL MTG ASSN DI 313588DG7	FNMA DISCOUNT NOTES	FEDERAL NATL MTG ASSN DI 313588EUS	11505 FEDERAL NATL MTG ASSN DI 313588FB6	41483 FEDERAL NATL MTG ASSN DI 313588HZ1
	41533	41456	41458	41534	41321	41460	41546	41474	41469	41505	41483

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INVSMT NO.	DESCRIPTION	FUND NO.	MATURITY (TICKER)	MATURITY PURCHASE (TICKER) DATE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
41459	FUMA DISCOUNT NOTES 313588JF3	100	07/17/07	09/28/06	000	4.900	5.103	96.026	25,000,000.00	24,006,388.89
41484	FEDERAL NATL MTG ASSN DI 313588JN6	100	07/24/07	11/01/06	000	4.960	5.148	96.349	50,000,000.00	48,174,444.44
41457	FNMA DISCOUNT NOTES 313588JV8	100	07/31/07	09/27/06	000	4.900	5.114	95.821	50,000,000.00	47,910,694.44
41492	FNMA DISCOUNT NOTES 313588JV8	100	07/31/07	11/11/06	000	4.990	5.174	96.452	15,000,000.00	14,467,733.33
41493	FEDERAL NATL MTG ASSN DI 313588JW6	100	08/01/07	11/11/06	000	4.990	5.174	96.438	15,000,000.00	14,465,654.17
41494	FEDERAL NATL MTG ASSN DI 313588JX4	100	08/02/07	11/11/06	000	4.990	5.175	96.424	15,000,000.00	14,463,575.00
41495	FEDERAL NATL MTG ASSN DI 313588JY2	100		08/03/07 11/17/06	000	4.990	5.176	96.410	15,000,000.00	14,461,495.83
41535	FEDERAL NATE MTG ASSN DI 313588RB3	100		12/28/07 01/04/07	000	4.910	5.162	95.117	50,000,000.00	47,558,638.89
						1 1 1 1				
BTOTAL	BIOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		18.03%(C)	\$ (C)		5.018	5.163	97.162	670,000,000.00	650,985,524.99
41544	41544 FEDL HOME LOAN BK CONS D 313384BQ1	100	02/08/07 01/08/07	01/08/01	000	5.110	5.133	99.560	50,000,000.00	49,779,986.11
41515	41515 FEDERAL HOME LOAN DISC N 313384BR9	100	02/09/07	02/09/07 12/08/06	000	5.145	5.192	99.100	35,000,000.00	34,684,868.75
41519	F H L B 313384CT4	100	03/01/01	03/07/07 12/07/06	000	5.121	5.187	98.720	25,000,000.00	24,679,937.50
41514	FEDERAL HOME LOAN DISC N 313384CV9	100		03/09/07 12/08/06	000	5.125	5.192	98.705	50,000,000.00	49,352,256.94
41559	FEDL, HOME LOAN BK CONS D 313384DQ9	100	03/28/07	01/29/07	000	5.136	5.179	99.173	16,000,000.00	15,867,605.33
41536	FEDL HOME LOAN BK CONS D 313384DV8	100	04/02/07	01/04/07	000	5.100	5.164	98.753	25,000,000.00	24,688,333.33
41549	FEDL HOME LOAN BK CONS D 313384EE5	100	04/11/07	01/10/01	000	5.140	5.208	98.701	40,000,000.00	39,480,288.89
41551	FEDL HOME LOAN BK CONS D 313384EM7	100		04/18/07 01/18/07	000	5.126	5.193	98.719	15,000,000.00	14,807,775.00
41556	FEDL HOME LOAN BK CONS D 313384EU9	100		04/25/07 01/24/07	000	5.135	5.203	98.702	13,000,000.00	12,831,258.19
							111111			
BTOTAL	JETOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	3C NOTES	3 7.37%(C)	\$ (C)		5.126	5,180	98.949	269,000,000.00	266,172,310.04
	4 1									

24,566,083.33 48,742,027.78 38,198,875.00 17,472,120.00 48,309,652.78 24,540,486.11 6,781,786.67 37,558,505.83 28,778,375.00 48,368,500.00 40,942,050.33 24,238,062.50

48,486,041.

25,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	39,000,000.00	18,000,000.00	50,000,000.00	25,000,000.00	7,000,000.00	39,000,000.00	10,000,000.00	30,000,000.00	50,000,000.00	42,000,000.00	25,000,000.00	50,000,000.00	30,000,000.00	50,000,000.00	25,000,000.00
97.351	98.264	96.972	97.484	97.946	97.067	96.619	98.162	96.883	96.304	97.222	95.928	96.737	97.481	96.952	96.363	96.549	96.826	96.245
5.157	5.170	5.228	5.191	5.207	5.130	5.227	5.185	5.171	5.098	5.143	5.270	5.189	5.197	5.167	5.147	5.189	5.154	5.164
5.020	5.080	5.070	5.060	5.100	4.980	5.050	5.090	5.010	4.910	5.000	5.055	5.020	5.066	5.010	4.960	5.010	4.990	4.970
000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000
09/25/06	12/08/06	90/80/60	10/27/06	11/30/06	09/27/06	90/80/60	01/04/07	11/10/06	09/27/06	12/08/06	09/12/06	11/10/06	01/04/07	12/12/06	11/01/06	11/11/06	01/04/07	12/20/06
100 04/03/07 09/25/06	00 04/10/07 12/08/06	04/11/07 09/08/06	04/24/07 10/27/06	04/24/07 11/30/06	100 04/27/07 09/27/06	90/80/60 /0//09/08/08	.00 05/14/07 01/04/07	00 06/22/07 11/10/06	100 06/25/07 09/27/06	100 06/26/07 12/08/06	100 06/29/07 09/12/06	07/02/07 11/10/06	07/02/07 01/04/07	07/19/07 12/12/06	00 07/23/07 11/01/06	100 07/23/07 11/17/06	100 08/21/07 01/04/07	100 09/18/07 12/20/06
100	100	100	100	100	100	1.00	100	1.00	1.00	100	100	100	100	100	100	100	100	100
313396DW0	313396ED1	313396EE9	313396ET6	313396ET6	313396EW9	313396FG3	313396FP3	313396HE6	313396HH9	313396HJ5	313396HM8	FEDL HOME LLN MTG CORP D 313396H09	D 313396HQ9	313396JH7	REDL HOME LLN MTG CORP D 313396JM6	CORP D 313396JM6	CORP D 313396KS1	313396LW1
							Д	Д				Д	Q		Ω	Q.	Q	
							CORP	CORP				CORF	CORP		CORP	CORP	CORP	
NOTES	NOTES	NOTES	NOTES		NOTES	NOTES	MTG	MTG	NOTES	NOTES	NOTES	MTG	MTG	NOTES	MTG	MTG	MTG	
LN	LN		LN		LI	LN	LLN	LLN	LN	HZ	LN	LLN	CLN	IN	LLN	LLN	CLN	t)
FMC DISCOUNT	FMC DISCOUNT	DISCOUNT	DISCOUNT NOTES		FMC DISCOUNT NOTES	FMC DISCOUNT NOTES	FEDL HOME LLN MTG CORP	FEDL HOME LLN MTG	FMC DISCOUNT NOTES	FMC DISCOUNT NOTES	FMC DISCOUNT NOTES	HOME	FEDL HOME LLN MTG	FMC DISCOUNT NOTES	HOME	FEDL HOME LLN MTG	HOME LLN MTG	FREDDIE MAC
FMC I	FMC I	FMC I	FMC I	FMC	FMC I	FMC 1	FEDL	FEDL	FMC I	FMC 1	FMC I	PEDL	FEDL	FMC I	FEDL	FEDL	FEDL	FREDI
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FMC FMC 41453 F

41516

41435 41508

640,000,000.00 30,000,000.00 50,000,000.00

5.182

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17.19%(C)

(Inv Type) 44 FMC DISCOUNT NOTES



PAGE: 3 RUN: 02/02/07 07:03:06

CITY/COUNTY OF SAN FRANCISCO

NR. DANIEL DALY 415-554-4467

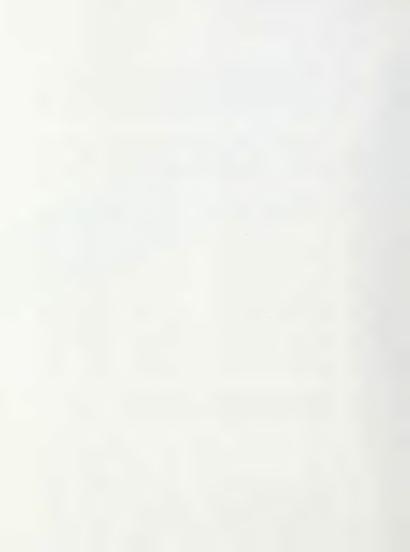
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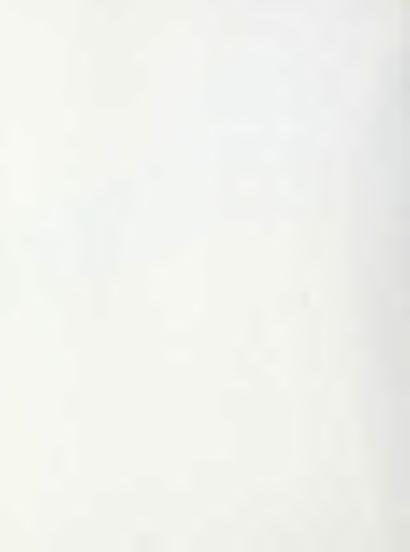
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				SETTLE	SETTLEMENT DATE BASIS	E BASI	0				
INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
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A 41501	BOA CP	0660P1P62	100	02/06/07	11/22/06	000	5.245	5.304	98.893	50,000,000.00	49,446,361.11
A 41455		066021220	100	02/23/07	09/27/06		5.185	5.299	97.854	50,000,000.00	
	UNION BANK CP	90485LQ68	100	03/06/07	01/10/01	000	5.230	5.272	99.201	30,000,000.00	29,760,291.67
-	UNION BANK CP	90485LQK7	100	03/19/07	01/19/07	000	5.230	5,275	99.143	25,000,000.00	24,785,715.28
A 41463	BOA CP	0660P1QL8	100	03/20/07	10/11/06	000	5,185	5.307	97.696	50,000,000.00	48,847,77.78
A 414/2	BOA CF	0660F1QL8	100	03/22/07	11/24/06	000	5.225	5.316	98.287	50,000,000.00	49,143,680.56
A 41504	BOA CP	0660P10P9	100	03/23/07	11/24/06		5.225	5.317	98.273	50,000,000.00	49,136,423.61
	UNI	90485LQP6	100	03/23/07	01/24/07	000	5.230	5.274	99.157	30,000,000.00	29,747,216.67
	BOA CP	0660P1QV6	100	03/29/07	12/29/06		5.240	5.310	98.690	33,000,000.00	32,567,700.00
		0660P1R37	100	04/03/01	10/26/06	000	5.205	5.327	97.701	50,000,000.00	48,850,562.50
	UNION BANK CP	90485LR34	100	04/03/07	01/29/07	000	5.220	5.269	99.072	25,000,000.00	46 662 553 53
A 41491	BOA CF	OCCOPINE	100	04/11/0/	11/11/06		200	5 317	97.804	50,000,000,00	48.902.222.22
	INTON BANK CD	90485T.C17	100	04/10/07	11/02/06	000	5 150	7 286	97.425	50.000.000.00	48.712.500.00
		90485LS17	100	05/01/07	12/07/06	000	5.140	5.249	97,930	30,000,000.00	29,378,916.67
		0660P1SB8	100	05/11/07	12/07/06	000	5.155	5.272	97.780	50,000,000.00	48,890,243.06
A 41555	UNION BANK CP	90485LSF6	100	05/15/07	01/23/07	000	5.210	5,296	98.379	30,000,000.00	29,513,733.33
					1			1 0	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		100
SUBTOTAL	(Inv Type) 81 COMMERCIAL PAPER	PAPER DISC		20.48%(C)	(C)		5.204	2.30T	38.171	753,000,000,00	139,228,302.80
								1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			
A 41443	BOA CD	06050GWT3	100	02/06/07	09/20/06	000	5.340	5.340	100.000	50,000,000.00	50,000,000.00
	BOA CD	06050GWU0	100	02/20/07	09/20/06		5.340	5.340	100.000	50,000,000.00	50,000,000.00
	CHASE NEGOTIABLE CD	16144RCZ4	100	03/01/07	01/30/01		5.260	5.260	100.000	25,000,000.00	25,000,000.00
A 41467	BOA CD	06050GXP0	100	03/06/07	10/17/06	000	5.315	5.315	100.000	25,000,000.00	25,000,000,00
41470		060506409	000	03/06/07		000	5 300		100.000	50.000.000.00	50.000.000.00
41509		06050GYU8	100	04/02/07			5.280	5.280	100.000	50,000,000.00	50,000,000.00
41487		06050GYD6	100		11/08/06		5.320	5.320	100.000	50,000,000.00	50,000,000.00
A 41488	BOA CD	06050GYE4	100	04/11/07	11/08/06	000	5.320	5.320	100.000	50,000,000.00	50,000,000.00
SUBTOTAL	(Inv Type) 91 NEGOTIABLE	C.D.'S		11.08%(C)	(C)		5.311	5.311	100.000	400,000,000.00	400,000,000.00
A 41369 A 41498	41369 MISSION BANK CD 41498 MISSION AREA CR UNION		100	100 07/16/07 07/16/06 100 11/02/07 11/02/06	07/16/06	0000	5.630	5.630	5.630 100.000 4.500 100.000	100,000.00	100,000.00
							1		1		
SUBTOTAL	(Inv Type) 1010 PUBLIC TIME DEPOSIT	IME DEPOSIT		.01%(C	(C)		5.065	5.065	100.000	200,000.00	200,000.00
									0		0000
A 41419	CITI BANK TIME DEPOSIT CITIBANK PTD 270490733		100	08/09/07	08/09/06	000	5.500	5.500	5.500 100.000	5,000,000.00	5,000,000.00
	CITEDWAN FID AND TOUCH		Foot	07/07/00	01/01/01		0			+0100010H	1



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PAGE: 4 RUN: 02/02/07 07:03:06	CUTPN TERMG BOOK PAR VALUE BOOK VALUE 5.250 5.250 100.000 5.000.000 0.000.000 5.379 5.379 100.000 35.000.000 0.000.000 5.379 5.379 100.000 35.000.000 0.000.000 6.379 5.379 100.000 35.000.000 0.000.000 6.379 5.379 100.000 35.000.000 0.000.000 6.379 5.379 100.000 35.000.000 0.000.000 6.379 6.379 100.000 35.000.000 0.000.000 6.370
RUN:	PAR VALUE SHARES 5,000,000,000 10,000,000,000 35,000,000,000
4 4 8 7	CUPN TRIDMG BOOK FATE YIELD PRICE 5.250 5.250 100.000 5.450 5.379 100.000 6.379 6.37
S S 4 - R Y 1/07	CUPN TRDNG RATE YIELD250 5.250 5.450 5.450379 5.379379 5.379379 5.379
1 5 - 8 8 N T 0 0F 1/3:	CUPN RATE 5.250 5.250 5.250 5.379 6.379
DANIEL DALY 415-554-448 INVESTWRING OUTSTANDING AS OF 1/31/07 INVESTWRING OUTSTANDING AS OF 1/31/07 SETTLEMBRY DATE BASIS	PUND NATURITY PURCHASE SAF/ CUPN TEDNG BOOK  NO. (TICKER) DATE PURP RATE TIELD PRICE  100 01/19/08 01/25/07 005 5.260 5.250 1000 000  IU 001/25/08 01/25/07 005 5.250 1000 000  IMPRORTHY SPECT STRED 5.379 100.000  ASSETS FIXED 7.379 5.379 100.000
K E	CUSIP ME DEPOS
	NO.   DESCRIPTION   CUSIP   NO. (TICKER)   DESCRIPTION   DES
(SIRPT)	INVSMT NO. A 41554 A 41558 SUBTOTAL



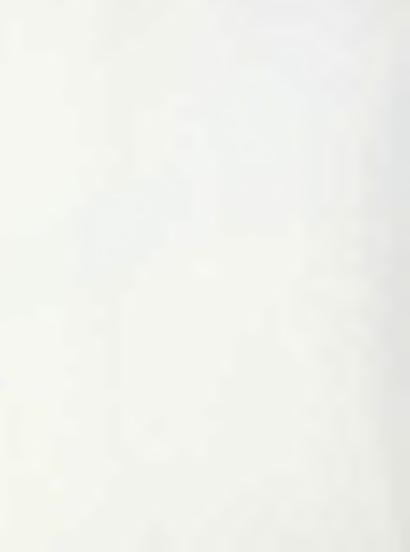
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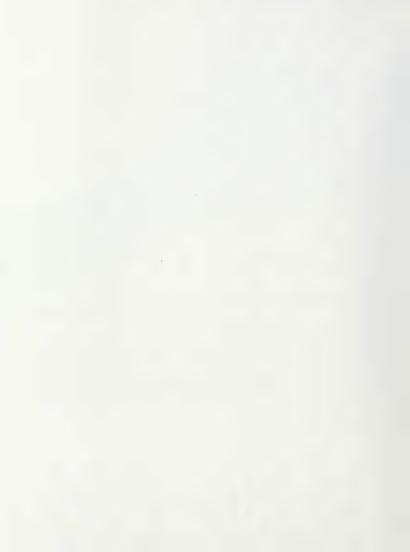


### CITY/COUNTY OF SAN PRANCISCO (R. DANIEL DALY 415-554-4487 DEPAL TANNACTON REPORT - FIXED INCOME (0/10/17) TO 0/13/107 SETTLEMENT DATE BASIS M R

\* ACTIVE TRANSACTIONS \*

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	OSS	00.	;	00.	00.	00.	.00	00.	00.	00.	44.00	00.	00.	.00	00.
	(GAIN)/LOSS SETTLEMENT	546,875.00		25,390,625.00	50,000,000.00	13,000,000.00	-2,333.33 29,886,250.00	35,000,000.00	50,000,000.00	50,000,000.00	51,146,444.44	13,000,000.00	15,000,000.00 24,727,888.89	25,000,000.00	25,000,000.00
	(INTEREST) AMORT/(ACCRET)	-546,875.00	-353,515.62	-532,000.00	-1,295,555.56	-335,882.08	-621,875.00	-1,020,833.33	-1,020,833.33	-1,122,916.67	-1,146,444.44	-188.383.33	-282,444.45	-173,666.67	-153,187.50 -153,187.50 -219,977.78
	BOOK VALUE PREM / (DISC)		353,515.62		-48,697,083.33	-12,664,117.92	737,958.33				-50,000,000.00	-13,000,000,000 -12,770,200.45		-24,826,333.33	-24,846,812.50 -39,780,022.22
SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS	PAR VALUE ORIGINAL FACE	9 2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	-25,000,000.00		-50,000,000.00			-50,000,000.00			-50,000,000.00				-25,000,000.00 -24,858,625.00 -25,000,000.00 -24,846,812.50 -40,000,000.00 -39,780,022.22
	COUPON	4.416					5-3	5.250				5.132			5.220 5.220 5.130 5.162 5.210
	TRADE/ TXN SETTLE TYP	01/31/07 INTR 01/31/07	01/31/07 AMRT 01/31/07 01/31/07 MAT		01/03/07 MAT 01/03/07 01/02/07 MAT	01/02/07 01/10/07 MAT 01/10/07		01/08/07 MAT 01/08/07 01/09/07 MAT			01/23/07 MAT 01/23/07 01/24/07 MAT	01/22/07 MAT 01/22/07 MAT 01/22/07			01/02/07 MAT 01/02/07 01/09/07 MAT 01/09/07
	MATURITY / ENTRY	01/31/08	01/31/07			02/01/07 01/10/07 02/01/07		02/01/07				02/01/07 01/22/07 02/01/07			01/02/07 02/01/07 01/09/07 02/01/07 01/08/07
	BANK BROK	19	19 40		19 87	19 87		19 46			19 40	19 45			19 46 19 87 19 46
	DESCRIPTION/POOL# BA	(96,30)	(98.19)	VY 41349 FEDL HOME LLN MTG CORP VY	FINMA DISCOUNT NOTES FEDL HOME LLN MTG CORP	FEDERAL HOME LOAN DISC	Д ;	BANK CP		Q.	D BANK CP	41441 FNMA DISCOUNT NOTES	41471 TREASURY BILLS	BANK CP	41502 UNION BANK CP 44 44506 FMC DISCOUNT NOTES 17 1521 UNION BANK CP
	DESCRI	T NOTE	T NOTE	FEDL HO		FEDERA	41409 TREASURY Y	41418 UNION BANK IY 41420 BOFA CP			41424 BOFA CD IV . 41425 UNION BANK	FINA D	V 41471 TREASURY V	YATSOO UNION BANK	41502 UNION BANK Y 41506 FMC DISCOUN Y 41521 UNION BANK
	INV # USER	41089	41091 amy	amy 41349 amy	41352 amy 41357	amy 41363 amy	41409 amy	41418 amy 41420	amy 41421	41422 amy	41424 amy 41425	amy 41441 amy	41471 amy	41500 41500 amy	41502 amy 41506 amy 41521



### N FRANCISCO 4 15 - 5 5 4 - 4 4 8 7 SAN CITY/COUNTY OF MR. DANIEL DALY

			FUND	SETTLEMENT DATE BASIS 100 POOLED	SNT DA	TE BASI	TOUTS FOR SERVINGS		KUN: 02/0	KUN: 02/02/07 07:03:03
DESCRIPTION/POOL# MEMO	BANK	BROK	MATURITY /ENTRY	TRADE/ SETTLE	TYP YIELD	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
BOA CP	61	4.0	01/03/07		PURC	5.280	50,000,000.00	49,992,666.67		
			01/08/01			5.281		-7,333.33	0000	-49,992,666.67
		0.4	00/10/00	01/03/07	MAT	5.280	-50,000,000.00	-49,992,666.67		50.000.000.00
BOA CP	6	40	01/03/07		PURC	5.280	50,000,000.00	49,992,666.67		
			01/08/07			5.281		-7,333.33	4	-49,992,666.67
		40	10/10/00	01/03/07	MAT	5.280	-50,000,000.00	-49,992,666.67	-7,555.53	50 000 000 00
BOA CP	1.9	4 0			PURC	5.280	50,000,000.00	49,992,666.67		
						5.281		-7,333.33		-49,992,666.67
		40			MAT	5.280	-50,000,000.00	-49,992,666.67	-7,333.33	000 000 03
V	0	0.4	02/01/07	01/03/07	Outio	5.281	50 000 000 00	49 992 666 67		0.000,000,00
	4	,	01/08/07		2404	5.281		-7,333.33		-49,992,666.67
		40			MAT	5.280	-50,000,000.00	-49,992,666.67	-7,333.33	
						5.281				50,000,000.00
BOA CP	19	40			PURC	5.250	50,000,000.00	49,992,708.33		-49 992 708 33
		0.4	/0/80/TO	01/03/07	MAT	5.250	-50,000,000,00	-49,992,708.33	-7,291.67	
		2	02/01/07			5.251				50,000,000.00
BOA CP	19	40	01/04/07		PURC	5.250	50,000,000.00	49,992,708.33		000 000 00
		4 0	07/08/03	01/03/07	MAT	5.250	-50,000,000,00	-49,992,708.33	-7,291.67	
			02/01/07			5.251				50,000,000.00
BOA CP	19	4.0	01/04/07		PURC	5.250	50,000,000.00	49,992,708.33		
			01/08/01			5.251	0000	-7,291.67	-3 201 67	-49,992,708.33
		5	02/01/07	01/04/07	IW.	5.251	000000000000000000000000000000000000000	000000000000000000000000000000000000000		50,000,000.00
BOA CP	19	4 0	01/04/07		PURC	5.250	50,000,000.00	49,992,708.33		
			01/08/01			5.251	:	-7,291.67		-49,992,708.33
		9	02/01/07	01/04/07	MAI	5.250	-50,000,000,00	-49,992,700.33	10.162.1	50,000,000.00
41533 FEDERAL NATL MTG ASSN	1.9	8.7	02/06/07		PURC	5.130	25,000,000.00	24,882,437.50		
			01/08/01			5.154		-117,562.50		-24,882,437.50
FEDERAL NATL MTG ASSN	1.9	8.1	02/20/01		PURC	5.130	25,000,000.00	24,832,562.50		0 0 0
MOOR DAM TORN INGGRAD	0	0 7	01/08/07	01/04/07	Dana	5.165	000 000 03	-167,437.50 47 EEB 638 89		-24,832,962.90
MALE MIS ASSIN	H	0	01/08/07			5.162	20,000,000,00	-2,441,361.11		-47,558,638.89
41536 FEDL HOME LOAN BK CONS	1.9	8.7	04/02/07		PURC	5.100	25,000,000.00	24,688,333.33		
			01/08/01			5.164		-311,666.67		-24,688,333.33
41538 FEDL HOME LLN MTG CORP	13	8.7	08/21/07	01/03/07	PURC	4.990	50,000,000.00	48,412,902.78		-48.412.902.78
4 41539 FEDL HOME LLN MTG CORP	1.9	43	05/14/07		PURC	5.090	25,000,000.00	24,540,486.11		
			00/00/00							



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DETAIL TRANSACTION REPORT - FIXED INCOME 01/01/07 TO 01/31/07 SETTLEMENT DATE BASIS

\* ACTIVE TRANSACTIONS

# AND USER

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SETTLEMENT -49,992,708.33 -49,978,166.67 -24,385,354.17 -49,779,986.11 -49,496,097.22 -40,942,050.33 -49,411,736.11 -39,480,288.89 -29,760,291.67 -14,807,775.00 -24,785,715.28 -12,831,258.19 -29,747,216.67 (GAIN) /LOSS -49,992,708.33 24,393,069.44 -7,291.67 -7,291.67 (INTEREST) PREM / (DISC) AMORT/ (ACCRET) BOOK VALUE -7,291.67 -49,992,708,33 49,992,708.33 -7,291.67 -49,992,708.33 49,978,166.67 -21,833.33 -49,978,166.67 24,385,354.17 -614,645.83 -220,013.89 24,393,069.44 -606,930.56 49,496,097.22 -503,902.78 40,942,050.33 949.67 -588,263.89 39,480,288.89 29,760,291.67 -239,708.33 14,807,775.00 -192,225.00 19,826,225.00 775.00 24,785,715.28 -214,284.72 266.67 12,831,258.19 -168,741.81 29,747,216.67 -252,783.33 15,867,605.33 -132,394.67 49,992,708.33 49,779,986.11 49,411,736.11 -1,057, -519, -486, PAR VALUE ORIGINAL FACE 50,000,000,00 -50,000,000.00 -50.000.000.00 25,000,000.00 50,000,000.00 50,000,000.00 42,000,000.00 40,000,000.00 15,000,000.00 30,000,000.00 00.000,000,91 FUNDS POOLED 5.250 230 250 240 242 5.240 890 230 .126 .230 .135 5.250 5.032 5.110 990.9 197 4.925 984 5.140 208 4.965 5.210 TXN COUPON YIELD PURC TYP MAT MAT 01/05/01 01/05/07 01/08/07 03/20/07 01/08/07 01/03/07 04/05/07 01/08/07 01/10/01 01/11/01 01/18/07 01/24/07 01/24/07 01/04/07 01/04/07 01/05/07 01/04/07 01/08/07 01/05/07 01/08/01 01/08/01 01/04/07 04/11/07 01/09/07 01/10/07 01/10/07 01/19/07 01/18/07 01/18/07 01/24/07 01/24/07 02/01/07 01/05/07 01/08/07 01/04/07 02/01/07 01/08/07 01/08/07 01/08/07 01/08/07 01/08/07 01/09/07 01/09/07 TRADE/ SETTLE BROK MATURITY 01/08/01 01/08/07 02/08/07 07/02/07 04/18/07 03/19/07 01/26/07 FUND 01/08/07 03/06/07 01/26/07 04/25/07 03/28/07 /ENTRY 40 DATE 40 40 40 40 BANK CASH 19 CONS 41543 UNITED STATES TREAS BI CONS UNITED STATES TREAS BI CONS CONS CONS 41546 FEDERAL NATL MTG ASSN BK 41547 FEDL HOME LLN MTG BK BK BK 41559 FEDL HOME LOAN BK DESCRIPTION/POOL# 41544 FEDL HOME LOAN 41549 FEDL HOME LOAN 41551 FEDL HOME LOAN 41556 FEDL HOME LOAN 41548 TREASURY BILLS 41552 TREASURY BILLS CP UNION BANK CP 41553 UNION BANK CP 41557 UNION BANK 41555 UNION BANK O.D CB MEMO 41540 BOA 41541 BOA 41542 BOA

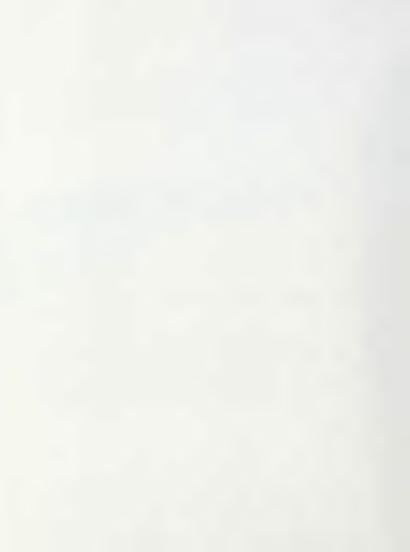
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DETAIL TRANSACTION REPORT - FIXED INCOME  $01/01/07~{\rm TO}~01/31/07$ M C H \* ACTIVE TRANSACTIONS \*

PAGE: 4 RUN: 02/02/07 07:03:05 ORIGINAL FACE PREM / (DISC) AMORT/ (ACCRET) (INTEREST) BOOK VALUE 76 03/01/07 01/30/07 PURC 5.260 25,000,000.00 25,000,000.00 01/30/07 01/30/07 5.260 PAR VALUE POOLED FUNDS SETTLEMENT DATE BASIS 100 POOLED TYN COUPON TYP YIELD BANK BROK MATURITY TRADE/ SETTLE CASH DATE / ENTRY 1.9 41561 CHASE NEGOTIABLE CD DESCRIPTION/POOL# MEMO

INV # USER

-25,000,000.00

(GAIN) /LOSS SETTLEMENT



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAILTRANSACTION REPORT - FIXED INCOME

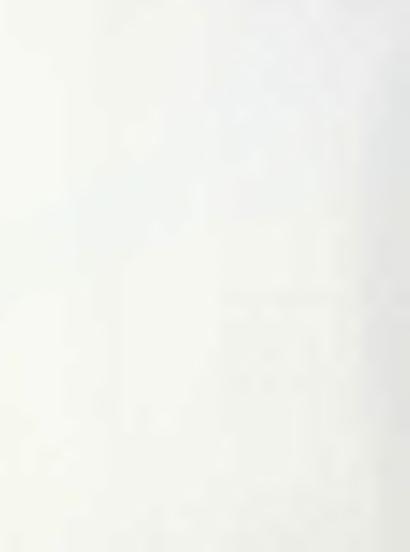
\* ACTIVE TRANSACTIONS \*

PAGE: 5 RUN: 02/02/07 07:03:05	SETTLEMENT	-1249616847.18	-2,333.33 54,614,138.89		1142847671.83	
RUN: 02/0	(GAIN) / LOSS					
	(INTEREST)		-904,319.45	-546,875.00	-11226467.05	
XED INCOME	AMORTIZATION/ (ACCRETION)					-343 414 62
ANSACTION REPORT - F1 01/01/07 TO 01/31/07 REPORT GRAND TOTALS ASSETS	PREMIUM/ (DISCOUNT)	-11383152.82	1,292,513.89			
DETAIL TRANSACTION REPORT - FIXED INCOME 01/01/07 TO 01/31/07 REPORT GRAND TOTALS ASSETS	BOOK VALUE	1249616847.18 -11383152.82	-53,707,486.11 1,292,513.89		-1141310602.39	353,515.62
TSO .	ORIGINAL FACE VALUE				•	
	PAR VALUE	PURC 5.207 1261000000.00 ( 34)	SALE 5.088 -55,000,000.00 ( 2)		5.285 -1151000000.00	
akd	H > I	5.207	5.088 -	INTR 4.416 ( 1)		4.588
	TYPE/ W TXN#	PURC ( 34)	SALE ( 2)	INTR ( 1)	MAT ( 29)	ACR



### N FRANCISCO 415-554-4487 SAN CITY/COUNTY OF MR. DANIEL DALY

PAGE: 6	RUN: 02/02/07 07:03:05	(GAIN)/LOSS SETTLEMENT		23,250.00		23,680.56		-10,000,000.00		42,694.44		-5,000,000.00		8,750.00		-10,000,000.00		9,083.33
	RUN: 02/0	(INTEREST) AMORT/(ACCRET)	-23,250.00		-23,680.56				-42,694.44				-8,750.00				-9,083.33	
		BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET)					10,000,000.00 10,000,000.00				2,000,000.00				10,000,000.00 10,000,000.00			
FIXED INCOME	1/31/07 BASIS POOLED FUNDS	PAR VALUE ORIGINAL FACE					10,000,000.00				5,000,000.00							
DETAIL TRANSACTION REPORT -	01/01/07 TO 01/31/07 SETTLEMENT DATE BASIS FUND: 100 POOLED	BANK BROK MATURITY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TYP YIELD	T 19 06/06/07 01/31/07 INTR 5.400	01/31/07 02/01/07 01/31/07 5.400	19 08/09/07 01/31/07 INTR		1 19 48 01/02/08 01/02/07 PURC 5.300	01/08/07 01/02/07 5.300	01/31/07 INTR 5.300	01/31/07 02/01/07 01/31/07 5.300	T 19 63 01/19/08 01/19/07 PURC 5.250	01/22/07 01/19/07 5.250	01/31/07 INTR 5.250		19 48	01/26/07 01/25/07 5.450	01/31/07 INTR 5.450	01/31/07 02/01/07 01/31/07 5.450
* ACTIVE TRANSACTIONS *		INV # DESCRIPTION/POOL# USER MEMO	41330 CITI BANK TIME DEPOSIT	amy	41419 CITIBANK PTD 270490733	amy	41528 CITIBANK PTD 270491061	ату		amy	41554 FIRST NATL BK PUBLIC T	amy		amy	41558 CITIBANK PTD 270491111	amy		amy



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DANIEL DALY 4 15-554-4487
DETALL TRANSACTION REPORT - PIXED INCOME
01/01/07 TO 01/31/07
REPORT GRAND TOTALS AMORTIZATION/ (ACCRETION) PREMIUM/ (DISCOUNT) ASSETS BOOK VALUE 25,000,000.00 ORIGINAL FACE VALUE 5.350 25,000,000.00 PAR VALUE \* ACTIVE TRANSACTIONS \* TYPE/ WEIGHTED YIELD PAR #NXI PURC INTR

5.379

(INTEREST)

(GAIN) / LOSS

-107,458.33

-25,000,000.00 SETTLEMENT



### CITY AND COUNTY OF SAN FRANCISCO

### OFFICE OF THE TREASURE



GAVIN NEWSO MAYO José Cisner TREASURE

Daniel P. D CHIEF INVESTMENT OFFIC

March 2, 2007

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

### Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

### Portfolio Statistics from July 1, 2006 to February 28, 2007:

	Pooled	· All
Interest Received	\$100,294,589	\$100,294,589
<b>Total Net Earnings</b>	\$122,338,198	\$122,338,198
Earned Income Yield	5.180%	5.180%
Average Age of Portfolio	134 Days	134 Days

Total cost of the securities on hand February 28, 2007 was \$3,632,687,710 with a market value of \$3,662,409,227 plus fixed assets accrued interests of \$13,528,693. The earned income yield for the month of February 2007 is 5.194%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of February 28, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros

Treasurer

DOCUMENTS DEPT.

MAR - 5 2007

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

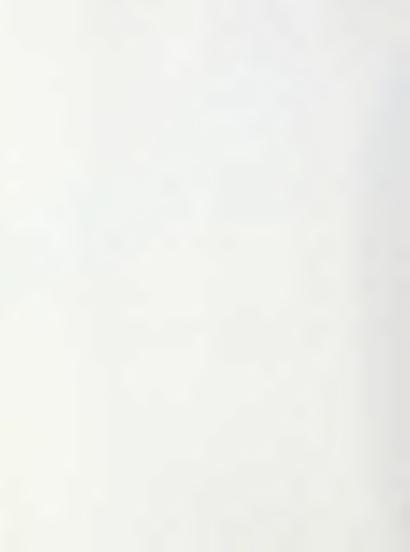
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PORTFOLIO STATISTICS 2/01/07 THROUGH 2/28/07

PAGE: 1 RUN: 03/01/07 08:58:22

ALL FUNDS

	ASSETS LIABILITIES ASSETS		ASSETS LIABILITIES	POSITS LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,261,900.16	00.	146,416.67	N/A	11,408,316.83
TOTAL NET EARNINGS THIS PERIOD:	13,936,607.60	00.	147,204.56	N/A	14,083,812.16
AVERAGE DAILY PORTFOLIO BALANCE:	3,499,760,675.74	00.	35,200,000.00	N/A	3,534,960,675.74
EARNED INCOME YIELD THIS PERIOD:	5.191	000.	5.451	N/A	5.194
END OF PERIOD PORTFOLIO BALANCE:	3,597,487,710.32	00.	35,200,000.00	N/A	N/A 3,632,687,710.32
CURRENT AMORTIZED BOOK VALUE:	3,598,953,568.94	00.	35,200,000.00	N/A	N/A 3,634,153,568.94
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.206	000.	5.451	N/A	5.208
WEIGHTED AVERAGE DAYS TO MATURITY:	133.83	00.	265.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.83	00.	265.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.194



## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

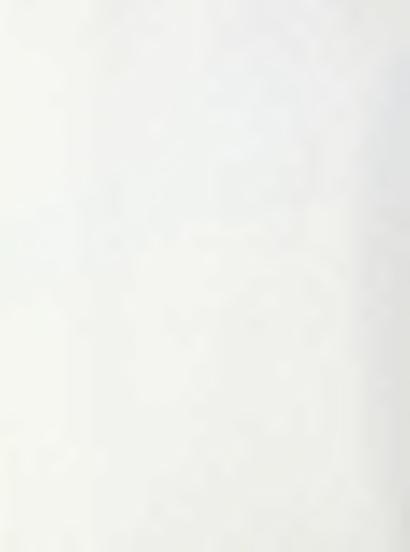
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P O R T F O L I O S T A T I S T I C S 7/01/06 THROUGH 2/28/07

PAGE: 1 RUN: 03/01/07 12:16:42

ALL FUNDS

	ASSETS LIABILITIES		ASSETS LIMB DEPOSITS	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	99,788,138.81	000.	506,450.42	N/A	100,294,589.23
TOTAL NET EARNINGS THIS PERIOD:	121,825,599.37	00.	512,599.03	N/A	122,338,198.40
AVERAGE DAILY PORTFOLIO BALANCE:	3,533,674,782.02	00.	14,068,312.76	N/A	N/A 3,547,743,094.78
EARNED INCOME YIELD THIS PERIOD:	5.178	000.	5.473	N/A	5.180
END OF PERIOD PORTFOLIO BALANCE:	3,597,487,710.32	00.	35,200,000.00	N/A	N/A 3,632,687,710.32
CURRENT AMORTIZED BOOK VALUE:	3,598,953,568.94	00.	35,200,000.00	N/A	N/A 3,634,153,568.94
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	: 5.203	000.	5.451	N/A	5.205
WEIGHTED AVERAGE DAYS TO MATURITY:	133.83	00.	265.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.83	00.	265.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.180



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## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

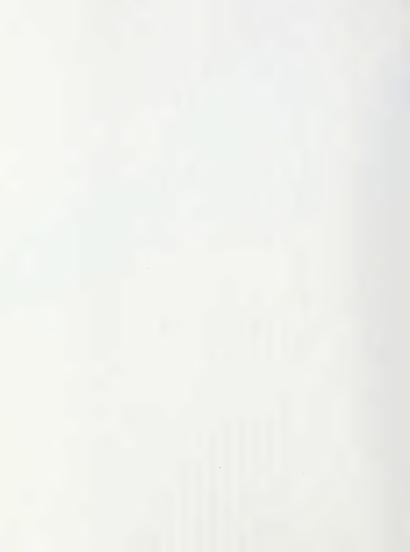
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PORTFOLIO STATISTICS 7/01/06 THROUGH 2/28/07

PAGE: 1 RUN: 03/01/07 12:16:41

FUND: 100 POOLED FUNDS

	ASSETS	GOU'T SECURITIES ASSETS LIABLES LIABLEITIES ASSETS LIABLEITIES	ASSETS	SPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	99,788,138.81	000	506,450.42	N/A	100,294,589.23
TOTAL NET EARNINGS THIS PERIOD:	121,825,599.37	00.	512,599.03	N/A	122,338,198.40
AVERAGE DAILY PORTFOLIO BALANCE:	3,533,674,782.02	00.	14,068,312.76	N/A	N/A 3,547,743,094.78
EARNED INCOME YIELD THIS PERIOD:	5.178	000.	5.473	N/A	5.180
END OF PERIOD PORTFOLIO BALANCE:	3,597,487,710.32	00.	35,200,000.00	N/A	N/A 3,632,687,710.32
CURRENT AMORTIZED BOOK VALUE:	3,598,953,568.94	00.	35,200,000.00	N/A	N/A 3,634,153,568.94
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.203	000.	5.451	N/A	5.205
WEIGHTED AVERAGE DAYS TO MATURITY:	133,83	00.	265.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	133.83	00.	265.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.180



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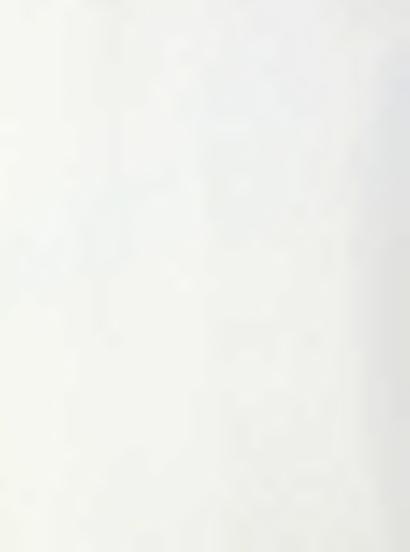
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INVESTMENTS OUTSTANDING AS OF 2/28/07
INVESTMENTS OUTSTANDING AS OF 2/28/07
SETTLEMENT DATE BASIS

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	5.41%(C)	4.922	5.007	98.297	200,000,000.00	196,593,009.71
(Inv Type) 12 TREASURY NOTES	17.53%(C)	4.341	4.798	99.518	640,000,000.00	636,912,224.13
(Inv Type) 41 FNMA DISCOUNT NOTES	16.01%(C)	4.992	5.167	96.599	602,000,000.00	581,527,358.05
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	7.24%(C)	5.121	5.195	98.566	267,000,000.00	263,171,346.98
(Inv Type) 44 FMC DISCOUNT NOTES	20.17%(C)	5.023	5.190	96.778	757,000,000.00	732,610,839.77
(Inv Type) 81 COMMERCIAL PAPER DISC	21.24%(C)	5.200	5.296	98.177	786,000,000.00	771,672,931.68
(Inv Type) 91 NEGOTIABLE C.D.'S	11.42%(C)	5.296	5.296	5.296 100.000	415,000,000.00	415,000,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C)	5,065		5.065 100.000	200,000.00	200,000.00
(Inv Type) 1011 PUBLIC TIME DEFOSIT MONTHLY	.96%(C) REPORT TOTALS ASSETS FIXED	5.379	5.379	5.379 5.379 100.000 ====== ==========================	5.379 5.379 100.000 35,000,000.00 35,000,000.00 4.972 5.144 98.122 3,702,200,000.00 3,632,687,710.32	35,000,000.00 35,000,000.00 3,632,687,710.32

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# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALL INDESTREM INVENTORY WITH MARKET VALUE

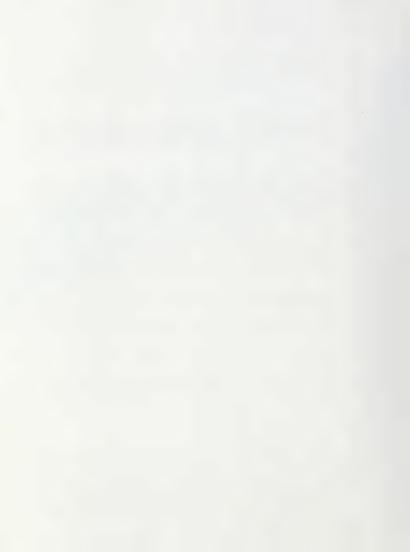
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INVESTMENTS	MAJ

IZED GAIN	-4,575.00	-15,451.39	-1,545.14	-10,590.28	3,312.50	1,536.11	4,848,61
UNREAL		7		7			
CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	115,850.00 SUNGARD	985,104.17 SUNGARD	98,510.42 SUNGARD	348,854.17 SUNGARD	131,775.00 SUNGARD	SUNGARD 14,466.67	SUNGARD 1,871,865.99
MARKET VALUE MARKET PRICE	19,937,500.00	49,750,000.00	4,975,000.00	49,750,000.00	44,564,062.50 99.03125000000 24.670.312.50	4,393,069.44 98.2812500000 5,000,000.00 4,890,625.00	97.81250000000
PAR/SHARES BOOK	19,826,225.00	50,000,000.00	5,000,000.00 4,878,034.72	50,000,000.00 49,411,736.11	45,000,000.00	24,393,069.44	5.0876 4,874,622.22 97.812500000000 
CPN RATE YTM TR	4.9650	4.8250	4.8250	4.9250	5.0200	5.0322	5.0876
FUND	100	100	100	100	100	0000	000 W
BANK	19	19	119	19	19	404	40 5.42%(M)
CUSIP	912795YY1	912795ZA2	912795ZA2	912795ZA2	912795ZF1	912795ZU8	
ST DESCRIPTION ER PURCHASE MATURITY DATE	52 TREASURY BILLS 01/18/07 03/22/07	41461 TREASURY BILLS 10/05/06 04/05/07	62 TREASURY BILLS 10/05/06 04/05/07	41548 TREASURY BILLS 01/09/07 04/05/07		45 UNITED STATES TREAS BILLS 01/08/07 07/05/07 63 UNITED STATES TREAS BILLS	02/08/07 08/09/07 SUBTOTAL (INV Type) 11 TREASURY BILLS
INVEST	A 41552	A 4146	4 41462	4 4154	4 4156	41563	SUBTO
	rd,	ra,	id;	124	14 1	4 15	

SUBJUIRD (INV Type) II INERSONI BILLIS	n	0.428 (M)		4.3222	4.3222 200,000,000,000.00 E30,407,000.00	100 000 000 000 000 000 000 000 000 000	1	-22 22 23
				5.0072	5.0072 196,593,009.7L	99.218/5000000		10.422,20.
41482 T NOTE (99.41)	912828DW7	13	100	3.5000	45,000,000.00	44,817,187.50	393,750.00	212,695.31
11/01/06 05/31/07		4 0	000	5.0536	44,604,492.19	99.59375000000	SUNGARD	
40980 T NOTE (98.205)	912828DY3	13	100	3.6250	25,000,000.00	24,882,812.50	150,207.18	225,585.94
11/14/05 06/30/07		40	000	4.5056	24,657,226.56	99.53125000000	SUNGARD	
41522 T NOTE (98.20)	912828CR9	19	100	2.7500	50,000,000.00	49,484,375.00	53,176.80	185,546.87
12/29/06 08/15/07		8.7	000	5.0324	49,298,828.13	98.96875000000	SUNGARD	
41106 T NOTE (99.12)	912828EP1	19	100	4.2500	20,000,000.00	19,893,750.00	212,500.00	18,750.00
02/08/06 11/30/07		40	000	4.6110	19,875,000.00	99.46875000000	SUNGARD	
41089 T NOTE (99.30)	912828EU0	13	100	4.3750	25,000,000.00	24,875,000.00	87,620.86	
01/31/06 01/31/08		4 0	000	4.4160	24,980,583.50	99.50000000000	SUNGARD	-105,583.50
41134 T NOTE (99.27)	912828EY2	19	100	4.6250	15,000,000.00	14,957,812.50	1,885.19	
02/28/06 02/29/08		4.0	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
41135 T NOTE (99.27)	912828EY2	1.9	100	4.6250	15,000,000.00	14,957,812.50	1,885.19	
02/28/06 02/29/08		43	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
41136 T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	14,957,812.50	1,885.19	
02/28/06 02/29/08		4.5	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
41137 T NOTE (99.27)	912828EY2	1.9	100	4.6250	15,000,000.00	14,957,812.50	1,885.19	
02/28/06 02/29/08		8.7	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
41138 T NOTE (99.27)	912828EY2	1.9	100	4.6250	15,000,000.00	14,957,812.50	1,885.19	
02/28/06 02/29/08		8 9	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
41210 TREASURY NOTES (99.21)	912828EZ9	1.9	100	4.6250	50,000,000.00	49,859,375.00	965,659.34	31,250.00
03/31/06 03/31/08		8.7	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	
41211 T NOTE (99.21)	912828EZ9	19	100	4.6250	50,000,000.00	49,859,375.00	965,659.34	31,250.00
03/31/06 03/31/08		8.7	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	
41212 T NOTE (99.21)	912828EZ9	1.9	100	4.6250	50,000,000.00	49,859,375.00	965,659.34	31,250.00
03/31/06 03/31/08		4.5	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	
41213 T NOTE (99.21)	912828EZ9	1.9	100	4.6250	50,000,000.00	49,859,375.00	965,659.34	31,250.00
03/31/06 03/31/08		68	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE INVESTMENT INTO INVESTMENT INVESTMENT INVESTMENT INVESTMENT INTO

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	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE		CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
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A	41214	A 41214 T NOTE (99.21)	912828EZ9	19	100	4.6250	100 4.6250 50,000,000.00 49,859,375.00	49,859,375.00	965,659.34	31,250.00
		03/31/06 03/31/08		43	000	000 4.8073	49,828,125.00	49,828,125.00 99.71875000000	SUNGARD	
r1	41215	A 41215 T NOTE (99.21)	912828EZ9	13	100	100 4.6250	50,000,000.00	50,000,000.00 49,859,375.00	965,659.34	31,250.00
		03/31/06 03/31/08		43	000	4.8073	49,828,125.00	49,828,125.00 99.71875000000	SUNGARD	
K	41216	A 41216 T NOTE (99.21)	912828EZ9	19	100	4.6250	50,000,000.00	50,000,000.00 49,859,375.00	965,659.34	31,250.00
		03/31/06 03/31/08		40	000	4.8073	49,828,125.00	49,828,125.00 99.71875000000	SUNGARD	
A,	41217	A 41217 I NOTE (99.21)	912828EZ9	19	100	4.6250	50,000,000.00	50,000,000.00 49,859,375.00	965,659.34	31,250.00
		03/31/06 03/31/08		4 0	000	4.8073	49,828,125.00	49,828,125.00 99.71875000000	SUNGARD	
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	KHOHOTIN	CHRON VOID STATE C. (CALLE TITE) TEMORRIES	-	7 4761		4 2400	640 000 000 00	17 41% M 4 2409 640 000 000 00 637 617 187 50 8 631 955.51	R. 631, 955, 51	892.578.12

	03/31/06 03/31/08		4.0	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	
	SUBTOTAL (Inv Type) 12 TREASURY NOTES	17.	17.41\$(M)		4.3409	636,912,224.13	637,617,187.50	8,631,955.51	892,578.12
d	41460 FNMA DISCOUNT NOTES	313588052	19	100	5.0300	50,000,000.00	49,965,000.00	1,040,930.55	
			8.7	000	5.1406	48,924,138.89	99.93000000000	UPRICE	-69.44
rI,	41546 FEDERAL NATL MTG ASSN DISC N	313588DG7	13	100	5.1100	50,000,000.00	49,865,000.00	369,055.56	
	. 01/08/07 03/20/07		6.8	000	5.1620	49,496,097.22	99.73000000000	UPRICE	-152.78
rd,	41474 FNMA DISCOUNT NOTES	313588EE1	19	100	5.0600	35,000,000.00	34,793,500.00	614,930.56	
	10/27/06 04/11/07		43	000	5.1809	34,183,372.22	99.41000000000	UPRICE	-4,802.78
d	41469 FEDERAL NATL MTG ASSN DISC N	313588EU5	19	100	5.0900	25,000,000.00	24,802,500.00	448,909.72	
	10/25/06 04/25/07		8.7	000	5.2244	24,356,680.56	99.21000000000	UPRICE	-3,090.28
ď,	41505 FEDERAL NATL MTG ASSN DISC N	313588FB6	19	100	5.0800	50,000,000.00	49,555,000.00	663,222.22	
	11/27/06 05/02/07		6.8	000	5.1943	48,899,333.33	99.11000000000	UPRICE	-7,555.55
ď	41483 FEDERAL NATL MTG ASSN DISC N	313588HZ1	13	100	4.9800	50,000,000.00	49,065,000.00	830,000.00	
	11/01/06 07/11/07		68	000	5.1599	48,257,000.00	98.13000000000	UPRICE	-22,000.00
ď	41459 FNMA DISCOUNT NOTES	313588JF3	19	100	4.9000	25,000,000.00	24,510,000.00	524,027.78	
	09/28/06 07/11/07		8.7	000	5.1028	24,006,388.89	98.04000000000	UPRICE	-20,416.67
ď	41484 FEDERAL NATL MTG ASSN DISC N	313588JN6	13	100	4.9600	50,000,000.00	48,975,000.00	826,666.67	
	11/01/06 07/24/07		68	000	5.1480	48,174,444.44	97.950000000000	UPRICE	-26,111.11
ď	41457 FNMA DISCOUNT NOTES	313588JV8	13	100	4.9000	50,000,000.00	48,925,000.00	1,054,861.11	
	09/27/06 07/31/07		8.7	000	5.1137	47,910,694.44	97.850000000000	UPRICE	-40,555.55
d	41492 FNMA DISCOUNT NOTES	313588JV8	13	100	4.9900	15,000,000.00	14,677,500.00	216,233.33	
	11/17/06 07/31/07		8.7	000	5.1736	14,467,733.33	97.850000000000	UPRICE	-6,466.66
d	41493 FEDERAL NATL MTG ASSN DISC N	313588JW6	19	100	4.9900	15,000,000.00	14,677,500.00	216,233.33	
	11/17/06 08/01/07		8.7	000	5.1743	14,465,654.17	97.850000000000	UPRICE	-4,387.50
ď	41494 FEDERAL NATL MTG ASSN DISC N	313588JX4	13	100	4.9900	15,000,000.00	14,674,500.00	216,233.33	
	11/17/06 08/02/07		8.7	000	5.1751	14,463,575.00	97.830000000000	UPRICE	-5,308.33
ď	41495 FEDERAL NATL MTG ASSN DISC N	313588JY2	19	100	4.9900	15,000,000.00	14,673,000.00	216,233.33	
	11/17/06 08/03/07		8.7	000	5.1758	14,461,495.83	97.82000000000	UPRICE	-4,729.16
a	41535 FEDERAL NATL MTG ASSN DISC N	313588RB3	19	100	4.9100	50,000,000.00	47,935,000.00	381,888.89	
	01/04/07 12/28/07		8.7	000	5.1620	47,558,638.89	95.87000000000	UPRICE	-5,527.78
A.	41568 FEDERAL NATL MTG ASSN DISC N	313588SN6	19	100	4.9910	25,000,000.00	23,865,000.00	51,989.58	33,032.64
	02/14/07 02/01/08		4.5	000	5.2471	23,779,977.78	95.460000000000	UPRICE	
ď	41569 FEDERAL NATL MTG ASSN DISC N	313588SN6	19	100	4.9650	45,000,000.00	42,957,000.00	80,681.25	48,506.25
	02/16/07 02/01/08		4.0	000	5.2168	42,827,812.50	95.46000000000	UPRICE	
Æ	41579 FEDERAL NATL MTG ASSN DISC N	313588SN6	19	100	4.9100	37,000,000.00	35,320,200.00	5,046.39	20,833.05
	02/28/07 02/01/08		8.7	000	5.1473	35,294,320.56	95.46000000000	UPRICE	



### DANIEL DALY 415-554-4487 INVESTMENT INVESTMENT INVENTORY WITH MARKET VALUE FRANCISCO SAN OF CITY/COUNTY M R .

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	M R	DANIEL DALY INVESTMENT INVENTOR	NT INV	A L Y ENTORY	WITH MAR	A N I E L D A L X # 15 - 55 4 - 4 4 6 7 INVESTMENT INVENTORY WITH MARKET VALUE	0	PAGE: 3	PAGE: 3
(RPTMKT)		INVESTME	NTS OUT	ISTAND SORT K	NTS OUTSTANDING AS OF	INVESTMENTS OUTSTANDING AS OF 02/28/07 MAJOR SORT KEY IS ICC#			
INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAI	NREALIZED GAI
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SUBTOTAL	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		16.09%(M)		4.9918	602,000,000.00 581,527,358.05	589,235,700.00	7,757,143.60	102,371.9
41519 F	in i	313384CT4	1.9	100	5.1210	25,000,000.00	24,978,500.00	298,725.00	
	12/07/06 03/07/07		4.5	000	5.1874	24,679,937.50	99.91400000000	SUNGARD	-162.5
41514 FE	FEDERAL HOME LOAN DISC NOTES	313384CV9	13	100	5.1250	50,000,000.00	49,942,666.67	590,798.62	
	12/08/06 03/09/07		44	000	5.1923	49,352,256.94	99.8853333333	SUNGARD	-388.8
41559 FE	FEDL HOME LOAN BK CONS DISC	313384D09	1.9	100	5.1360	16,000,000.00	15,938,080.00	70,762.67	
	01/29/07 03/28/07		45	000	5.1789	15,867,605.33	99.61300000000	SUNGARD	-288.0
41536 FE	FEDL HOME LOAN BK CONS DISC	313384DV8	13	100	5.1000	25,000,000.00	24,885,333.33	198,333.34	
	01/04/07 04/02/07		8.7	000	5.1644	24,688,333.33	99.54133333333	SUNGARD	-1,333.3
41549 FE	FEDL HOME LOAN BK CONS DISC	313384EE5	13	100	5.1400	40,000,000.00	39,764,933.33	285,555.55	
	01/10/07 04/11/07		4.5	000	5.2077	39,480,288.89	99.4123333333	SUNGARD	-911.1
41551 FE	FEDL HOME LOAN BK CONS DISC	313384EM7	19	100	5.1260	15,000,000.00	14,896,800.00	89,705.00	
	01/18/07 04/18/07		4.5	000	5.1925	14,807,775.00	99.31200000000	SUNGARD	-680.0
41576 FE	FEDL HOME LOAN BK CONS DISC	313384EM7	13	100	5.1800	30,000,000.00	29,793,600.00	25,900.00	800.0
	02/23/07 04/18/07		45	000	5.2206	29,766,900.00	99.312000000000	SUNGARD	
41556 FE	FEDL HOME LOAN BK CONS DISC	313384EU9	13	100	5.1350	13,000,000.00	12,897,516.67	66,755.00	
	01/24/07 04/25/07		4.5	000	5.2025	12,831,258.19	99.21166666667	SUNGARD	-496.5
41564 FE	FEDL HOME LOAN BK CONS DISC	313384KD0	1.9	100	5.0750	25,000,000.00	24,433,333.33	74,010.42	
	02/08/07 08/08/07		40	000	5.2079	24,362,100.69	97.7333333333	SUNGARD	-2,777.7
41572 FE	41572 FEDL HOME LOAN BK CONS DISC	313384KD0	13	100	5.0600	28,000,000.00	27,365,333.33	35,420.00	

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-4,977.78	800.00	-3,208.33	-2,222.22	-5,125.00	-7,500.00	-3,510.00	-5,130.00	-9,305.56	-3,083.33	-2,856.39
35,420.00 SUNGARD	1,735,965.60	547,319.44 SUNGARD	292,805.56 SUNGARD	1,225,250.00 SUNGARD	878,472.22 SUNGARD	502,775.00 SUNGARD	385,950.00 SUNGARD	1,220,416.67 SUNGARD	197,944.44 SUNGARD	108, 132.50 SUNGARD
26,000,000.00 27,355555555 27,334,891.11 97.733333333	264,896,096.66 99.21202100000	24,881,750.00	24,856,666.67	49,706,166.67	49,613,000.00	38,698,140.00	17,852,940.00	49,520,763.89 99.04152777778	24,735,347.22	6,887,062.78 98.38661111111
28,000,000.00 27,334,891.11	267,000,000.00 264,896,096.66 263,171,346.98 99.21202100000	25,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	39,000,000.00	18,000,000.00	50,000,000.00 48,309,652.78	25,000,000.00	7,000,000.00
100 5.20/9 000 5.1831	5.1206	5.0200	5.0800	5.0700	5.0600	5.2070	4.9800	5.0500	5.0900	5.0100
1000		100	100	100	100	100	100	1000	100	100
119	7.23%(M)	1.9	19	1.9	1.9	13	19	1.9	19	19
313384KD0		313396DW0	313396ED1	313396EE9	313396ET6	313396ET6	313396EW9	313396FG3	313396FP3	313396HE6
41572 FEDL HOME LOAN BK CONS DISC 02/20/07 08/08/07	SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	41447 FMC DISCOUNT NOTES 09/25/06 04/03/07	41516 FMC DISCOUNT NOTES 12/08/06 04/10/07	41435 FMC DISCOUNT NOTES 09/08/06 04/11/07	41475 FMC DISCOUNT NOTES 10/27/06 04/24/07	41508 FMC 11/30/06 04/24/07	41453 FMC DISCOUNT NOTES 09/27/06 04/27/07	41436 FMC DISCOUNT NOTES 09/08/06 05/07/07	41539 FEDL HOME LLN MTG CORP DISC 01/04/07 05/14/07	41489 FEDL HOME LLN MTG CORP DISC 11/10/06 06/22/07
4		A.	ď	đ	ď,	et.	es,	K	d	${\rm e} {\rm d}_{\rm s}^{\rm s}$



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

PAGE: 4 RUN: 03/01/07 10:39:31

INVESTMENTS OUTSTANDING AS OF 02/28/07 MAJOR SORT KEY IS ICC#

					MAJOR	SOKT	MAJOR SORT KET IS ICC#	#			
	INVEST	DES	DESCRIPTION	CUSID	BANK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED	UNREALIZED GAIN
	NOMBER	PURCHAS	B MAIOKIII DAIB	1	DECE	1					
d	41454	FMC DISCOUNT NOTES	NOTES	313396HH9	19	100	4.9100	39,000,000.00	38,354,073.33	824,470.84	
		09/27/06 06/25/07	6/25/07		4 0	000	5.0984	37,558,505.83	98.3437777778	SUNGARD	-28,903.34
et,	41517	FMC DISCOUNT NOTES	NOTES	313396HJS	13	100	5.0000	10,000,000.00	9,832,950.00	115,277.78	
		12/08/06 06/26/07	6/26/07		43	000	5.1429	9,722,222.22	98.32950000000	SUNGARD	-4,550.00
ď	41438	ΕW	NOTES	313396HM8	1.9	100	5.0550	30,000,000.00	29,488,000.00	716,125.00	
					8.7	000	5.2696	28,778,375.00	98.293333333333	SUNGARD	-6,500.00
rd,	41490	FE	N MIG CORP DISC	313396HQ9	13	100	5.0200	20,000,000.00	49, 125, 333, 33	7.73, 916.67	1000
					8.7	000	5.1893	48,368,500.00	98.25066666667	SUNGARD	-17,083.34
ď	41547	HE	N MTG CORP DISC	313396НОЭ	19	100	5.0660	42,000,000.00	41,265,280.00	330,978.67	0000
			7/02/07		4.5	000	5.1969	40,942,050.33	98.25066666667	SUNGARD	-7,749.00
d	41518	H	NOTES	313396JH7	61	100	5.0100	25,000,000.00	24,502,222.22	/T. #CD / #/7	000
					6.8	000	5.1675	24,238,062.50	98.0088888889	SUNGARD	-10,694.45
rd.	41485	田田	N MTG CORP DISC	313396JM6	19	100	4.9600	50,000,000.00	48,976,000.00	826,666.67	-32 000 00
					0.4	000	5.1472	48, 181, 333.33	00000000756.76	ASA SONGARD	28,000,000
4	41436	11/12/05 07/23/07	A MIG COMP DISC	3133960116	+ a	000	5 1891	28 964 600 00	97 9520000000000	SUNGARD	-13,200,00
c	41538	(a	N MTG COPP DIG	1133967515	· σ	100	4 9900	50.000.000.00	48.774.583.33	388,111,11	
Ç	2				2 2	000	5.1536	48.412.902.78	97.54916666667	SUNGARD	-26,430.56
A	41520	D)		313396LW1	16	100	4.9700	25,000,000.00	24,292,312.50	245,048.61	
			9/18/07		4	000	5.1639	24,061,222.22	97.16925000000	SUNGARD	-13,958.33
ď	41578	H	N MTG CORP DISC	313396NL3	19	100	5.0300	25,000,000.00	24,158,520.83	6,986.11	
		02/27/07 10/26/07	0/26/07		8.7	000	5.2053	24,158,173.61	96.63408333333	SUNGARD	-6,638.89
đ	41571	E	N MTG CORP DISC	3133960D8	1.9	100	5.0300	42,000,000.00	40,385,625.00	76,288.33	28,758.34
		02/16/07 12/06/07	2/06/07		40	000	5.2447	40,280,578.33	96.15625000000	SUNGARD	
ď	41565	FEDL HOME LLN MTG CORP	N MTG CORP DISC	313396SR5	19	100	4.9670	50,000,000.00	47,703,125.00	144,870.83	48,652.78
		02/08/07 02/04/08	2/04/08		4.5	000	5.2274	47,509,601.39	95.40625000000	SUNGARD	
	SUBTOTA	AL (Inv Type)	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES		20.29% (M)	<u></u>	5.0226	757,000,000.00	742,995,462.77	10,516,860.62	77,411.12
							5.1896	732,610,839.77	98.14999500000	1	-209,648.74
6	1 1 1	ATTECO TINTON DAMP	ŧ	0040010000	0	0	0000	000 000	000 020	217 916 66	
<	41000		(5)	0070000000	,	000	00000	20,000,000,00	444444000000000000000000000000000000000	DO: OHO CHA	136 00
Ø	41577	WER CP	2/00/01/	949777008	0 0	1000	5 2400	25, 000, 000, 00	24 945 208 33	10.916.67	
			3/16/07		41	000	5.2538	24,934,500.00	99.7808333333	SUNGARD	-208.34
κď	41553	UNION BANK C	CP	90485LOK7	6	100	5.2300	25,000,000.00	24,934,250.00	148,909.72	
		01/19/07 03/19/07	3/19/07		46	000	5.2752	24,785,715.28	99.737000000000	SUNGARD	-375.00
ď	41463	BOA CP		0660P1QL8	1.9	100	5.1850	50,000,000.00	49,861,194.44	1,015,395.83	
		10/11/06 03/20/07	3/20/07		40	000	5.3073	48,847,777.78	99.7223888889	SUNGARD	-1,979.17
ď	41472	B		0660P1QL8	1.9	100	5.2250	50,000,000.00	49,861,194.44	914,375.00	
		10/26/06 03/20/07	3/20/07		40	000	5.3373	48,947,743.06	99.72238888889	SUNGARD	-923.62
ď	41503	BOA CP		0660P1QN4	1.9	100	5.2250	50,000,000.00	49,846,583.33	703,923.61	
		11/24/06 03/22/07	3/22/07		40	000	5.3160	49,143,680.56	99.69316666667	SUNGARD	-1,020.84
ď	41504	BOA CP	40,000	0660P1QP9	13	100	5.2250	50,000,000.00	49,839,277.78.	703,923.61	4
6	41007	II/24/06 03/23/07	3/23/07	000000000000000000000000000000000000000	0 4	000	5.3168	19,136,423.61	99.6785555556	SUNGARD	
¢			2/02/07	30485LQF6	4 4 7 4	TOO	5 2744	29,747,216,67	99.678555556	SUNGARD	-550,00
			2/22/21		2	200	0.0144	4211411440.0.			



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE INVESTMENT INVENTORY MITH MARKET VALUE

(RPIMKT)

PAGE: 4 RUN: 03/01/07 10:39:31

OF 02/28/07	ICC#
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rs oursr	MAJOR SOR
INVESTMENT	W

			MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#4			
INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED	UNREALIZED GAIN
41454	FMC DISCOUNT NOTES	313396НН9	139	100	4.9100	39,000,000.00	38,354,073.33	824,470.84	
	09/27/06 06/25/07		40	000	5.0984	37,558,505.83	98.3437777778	SUNGARD	-28,903.34
41517	FMC DISCOUNT NOTES	313396HJS	Q 4	100	5.0000	9.722.222.22	98.32950000000	SUNGARD	-4,550.00
41438	FMC DISCOUNT NOTES	313396HM8	19	100	5.0550	30,000,000.00	29,488,000.00	716,125.00	
	09/12/06 06/29/07		8.7	000	5.2696	28,778,375.00	98.29333333333	SUNGARD	-6,500.00
41490	FE	313396НQ9	10	100	5.0200	50,000,000.00	49,125,333.33	773,916.67	-17 083 34
41547	REDI. HOME LLN MTG CORP DISC	313396HO9	0 0	100	5.0660	42.000.000.00	41.265.280.00	330,978,67	
	01/04/07 07/02/07		4 5	000	5.1969	40,942,050.33	98.25066666667	SUNGARD	-7,749.00
41518	41518 FMC DISCOUNT NOTES	313396JH7	19	100	5.0100	25,000,000.00	24,502,222.22	274,854.17	
	12/12/06 07/19/07		8 9	000	5.1675	24,238,062.50	98.0088888888	SUNGARD	-10,694.45
41485	FE	313396JM6	19	100	4.9600	50,000,000.00	48,976,000.00	826,666.67	0000
	11/01/06 07/23/07	1000000	40	000	5.1472	48,181,333.33	97.95200000000	424 200 00	-22,000.00
96474	11/11/06 07/22/07	2122220110	H 0	000	5 1891	28,000,000.00	97 952000000000	SINGARD	-13,200,00
41538	H	313396KS1	13	100	4.9900	50,000,000.00	48,774,583.33	388,111.11	
	01/04/07 08/21/07		87	000	5.1536	48,412,902.78	97.54916666667	SUNGARD	-26,430.56
41520	FR	313396LW1	13	100	4.9700	25,000,000.00	24,292,312.50	245,048.61	
	12/20/06 09/18/07		40	000	5.1639	24,061,222.22	97.16925000000	SUNGARD	-13,958.33
41578	FEDL HOME LLN MTG CORP DISC	313396NL3	13	100	5.0300	25,000,000.00	24,158,520.83	6,986.11	
	02/27/07 10/26/07		8.7	000	5.2053	24,158,173.61	96.63408333333	SUNGARD	-6,638.89
41571	41571 FEDL HOME LLN MTG CORP DISC	313396QD8	19	100	5.0300	42,000,000.00	40,385,625.00	76,288.33	28,758.34
			40	000	5.2447	40,280,578.33	96.15625000000	SUNGARD	
41565	FEDL HOME LLN MTG CORP DISC	313396SR5	13	100	4.9670	50,000,000.00	47,703,125.00	144,870.83	48,652.78
	02/08/07 02/04/08		45	000	5.2274	47,509,601.39	95.40625000000	SUNGARD	
111Dmonth	SERVICE THE PROPERTY OF THE PR		(M) 800 00		9000	257 000 000 000	742 995 462 77	10 516 860 62	77.411.12
100000	THE CAME TYPE OF THE PARTY OF T		P 4		5.1896	732,610,839.77	98.14999500000		-209,648.74
41550	41550 UNION BANK CP	90485LQ68	19	100	5.2300	30,000,000.00	29,978,083.33	217,916.66	
	01/10/07 03/06/07		46	000	5.2721	29,760,291.67	99.9269444444	SUNGARD	-125.00
41577	41577 WFB CP	9497F1QG8	13	100	5.2400	25,000,000.00	24,945,208.33	10,916.67	
-			4.1	000	5.2538	24,934,500.00	99.7808333333	SUNGARD	-208.34
4T223	41553 UNION BANK CP	90485LQK7	4.	007	5.2300	25,000,000.00	00.057,934,250.00	146,909.12	-375 00
41463	DOS GE	0.101.0000	0 7	000	2017.0	24, 785, 715.28	40 061 104 44	1 01E 29E 01	
CD#T#		OGGORIGE	40	000	5 3073	48 847 777 78	49,661,194.44 99 70038888889	STINGARD	-1.979.17
41472	BOA CP	0.660P10T.R	0 -	100	5.2250	50.000.000.00	49.861.194.44	914.375.00	
	10/26/06 03/20/07		40	000	5.3373	48.947.743.06	99.72238888889	SUNGARD	-923.62
41503	41503 BOA CP	0660P1QN4	119	100	5.2250	50,000,000.00	49,846,583.33	703,923.61	
	11/24/06 03/22/07		40	000	5.3160	49,143,680.56	99.69316666667	SUNGARD	-1,020.84
41504	41504 BOA CP	0660P1QP9	13	100	5.2250	50,000,000.00	49,839,277.78.	703,923.61	
	11/24/06 03/23/07		40	000	5.3168	49,136,423.61	99.6785555556	SUNGARD	-1,069.44
4T227	41557 UNION BANK CP	90485LQP6	13	100	5.2300	30,000,000.00	29,903,566.67	CINCLUO CONTROL	650 00
	01/24/0/ 03/23/0/		40	000	5.2/44	79'14''7TP'P'	99.0100000000000	CHARLES	



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 14 15 - 554 - 4487 INVESTMENT INVENTORY WITH MARKET VALUE

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RPTMKT)		INVESTME	NTS OU	TSTAND	ING AS OF	INVESTMENTS OUTSTANDING AS OF 02/28/07		KON: 03/01/0/ TO	TC:66:07
			MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
INVEST DESCRIPTION NUMBER PURCHASE MATURITY	CON JRITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	LIZED GAIN LIZED LOSS
41523 BOA CP 12/29/06 03/29/07	7.	0660P1QV6	139	1000	5.2400	33,000,000.00	32,864,993.33	297,806.67 SUNGARD	-513.34
41473 BOA CP	ī	0660P1R37	13	100	5.2050	50,000,000.00	49,758,916.67	910,875.00	-2 500 83
41560 UNION BANK CP	,	90485LR34	5 1	100	5.2200		24,879,458.33	112,375.00	
01/29/07 04/03/07	7.0	OHIG FOR ONE	46	000	5.2689	24,768,000.00	99.51783333333	SUNGARD	-916.67
	7.0	OPPORTURE	40	000	5.3167	48,902,222.22	99.3132777778	SUNGARD	-3,916.66
41497 BOA CP	1	0660P1RJ2	19	100	5.2000	50,000,000.00	49,649,333.33	751,111.11	-4.000.00
41486 UNION BANK CP		90485LS17	61	100	5.1500	50,000,000.00	49,554,361.11	851,180.56	
11/02/06	7.0		46	000	5.2861	48,712,500.00	99.1087222222	SUNGARD	-9,319.45
41511 UNION BANK CP 12/07/06 05/01/07	1.1	90485LS17	19	100	5.1400	29, 378, 916, 67	29,732,616.67	SUNGARD	-6,100.00
		0660P1SB8	119	100	5.1550	50,000,000.00	49,481,305.56	601,416.66	
12/01/06	7.0		40	000	5.2720	48,890,243.06	98.9626111111	SUNGARD	-10,354.16
41555 UNION BANK CP		90485LSF6	19	100	5.2100	30,000,000.00	29,671,250.00 98 9041666667	160,641.67 SUNGARD	-3.125.00
		90485I,TR9	6 H	100	5.2100	50,000,000,00	49,152,555.56	43,416.67	
02/23/07	7.		46	000	5.3036	49,117,194.44	98.305111111	SUNGARD	-8,055.55
		90485LUA4	19	100	5.1700	33,000,000.00	32,369,562.50	94,783.33	
02/09/07	7.0		46	000	5.2846	32,284,385.83	98.08958333333	SUNGARD	-9,606.66
		90485LUQ9	13	100	5.1100		24,471,354.17	3,548.61	000
02/28/07 07/24/07	7.0		9 4	000	5.2181	24,481,902.78	97.88541666667	SUNGARD	-14,097.22
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	DMMERCIAL PAPE		21.31% (M)	_	5.1997	786,000,000.00	780,411,704.44	8,817,549.71	00.
					5.2961	771,672,931.68	99.28902100000		18,776.30
41561 CHASE NEGOTIABLE CD	A	16144RCZ4	13	100	5.2600	25,000,000.00	24,999,963.61	109,583.33	
01/30/07 03/01/07	7.		16	000	5.2600	25,000,000.00	99.99985442443	SUNGARD	-36.39
41467 BOA CD		06050GXP0	19	100	5.3150	25,000,000.00	24,999,668.40	498,281.25	000
10/11/06 03/06/07		01100000000	0 4	000	5.3150	25,000,000.00	40 99867358108	SUNGARD 890 694 44	09.Tre-
	7		4 4	000	5.3000	50,000,000.00	99.99861028082	SUNGARD	-694.86
41479 BOA CD		06050GXU9	19	100	5.3000	50,000,000.00	49,999,305.14	890,694.44	
	7.0		40	000	5.3000	50,000,000.00	99.99861028082	SUNGARD	-694.86
41567 CHASE CD		16144RDB6	E I	100	5.2600	40,000,000.00	39,999,400.34	93,511.11	2500 66
41573 CURSE NECOTIABLE OF	_ F	161440100	9 0	000	5.2600	25,000,000,00	24.999.498.93	32.875.00	
	7.	2	16	000	5.2600	25,000,000.00	99.99799570029	SUNGARD	-501.07
41509 BANK OF AMERICA N C	C D	06050GYU8	13	100	5.2800	20,000,000.00	49,996,394.26	000,000,099	1000
H			40	000	5.2800	50,000,000.00	99.99278852409	SUNGARD	-3,605.74
41487 BOA CD	ţ	06050GYD6	13	100	5.3200	50,000,000.00	49,997,295.62	834,944.44	-2.704.38
41488 BOA CD		OGOSOCYBA	0 0	1000	5 3200	50,000,000,00	49.996.189.85	834.944.44	
E L	7.	-	40	000	5.3200	50,000,000.00	99.99237969816	SUNGARD	-3,810.15

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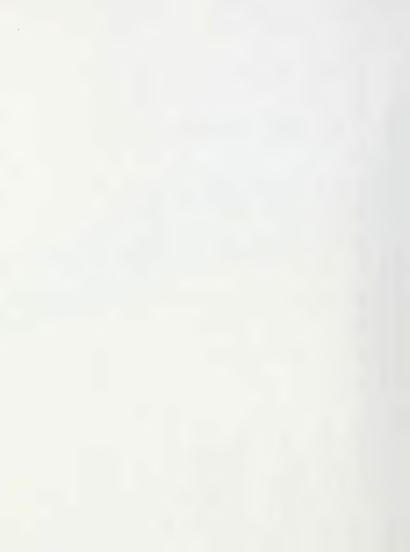
# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALK 15-554-4487 INVESTMENT INTERPRETARE INVESTMENT INVESTMENT INVESTMENT INTERPRETARE INTERPRETA

(RPTMKT)

PAGE: 6 RUN: 03/01/07 10:39:31

02/28/07	
OF	#CC#
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TSTANDING	SORT KEY
INVESTMENTS OU	MAJOR

INVEST NUMBER PUR	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
41575 BOA NEGO	BOA NEGOTIABLE C.D 02/23/07 08/23/07	06050GC65	119	1000	5.3150	50,000,000.00	50,002,641.84	44,291.67 SUNGARD	2,641.84
UBTOTAL (Inv T	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S		11.33% (M)		5.2964	415,000,000.00	414,989,663.13	4,889,820.12	2,641.84
41369 MISSION BANK CD 07/16/06 07/16/07 41498 MISSION AREA CR UNION 11/02/06 11/02/07	SSION BANK CD 07/16/06 07/16/07 SSION AREA CR UNION 11/02/06 11/02/07		1.9 6.0 1.9 6.2	100 100 100	5.6300 5.6300 4.5000	100,000.00 100,000.00 100,000.00	97,983.06 97.9830555556 96,371.50	938.33 SUNGARD 750.00 SUNGARD	-2,016.94
UBTOTAL (Inv T	SUBTOTAL (INV TYPE) 1010 PUBLIC TIME DEPOSIT	TISOSI	.01% (M)		5.0650	200,000.00	194,354.56	1,688.33	.00
41330 CITI BANK TIME DEPOSIT 06/07/06 06/06/07	TI BANK TIME DEPOSIT		9 4	100	5.4000	5,000,000.00	4,928,597.22	750.00 SUNGARD	-71,402.78
	CITIBANK FTD 270490733 08/09/06 08/09/07		119	100	5.5000	5,000,000.00	4,881,486.11	763.89 SUNGARD	-118,513.89
41528 CITIBANK 01/02/0 41554 WIDST NA	CITLEANK FID 2/0491061 01/02/07 01/02/08 FIDST NATH BY DIRECT TIME DDT		1 4 t	000	5.3000	10,000,000.00	95.47175000000	SUNGARD 729.17	-452,825.00
	01/19/07 01/19/08 CITIBANK PTD 270491111 01/25/07 01/25/08		63 84 84	0000	5.2500	5,000,000.00 10,000,000.00	95.22100000000 9,513,250.00	SUNGARD 1,513.89 SUNGARD	-238,950.00
UBIOTAL (Inv T	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT	SPOSIT M	.92% (M)		5.3786	35,000,000.00	33,631,558.33 96.09016700000	5,229.17	.00
	GRAND TOTAL	FOTAL			4.9721	3702200000.00 3632687710.32	3662409227.39 98.92521300000	44,228,078.65	1,080,651.63



### FRANCISCO SAN 0 CITY/COUNTY MR. DANIEL D

PAGE: 1 RUN: 03/01/07 10:39:29

DANIEL DALY 415-554
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 2/28/07
MAJOR SORT KEY IS ICC#

(SIRPT)

					SETTLE	MAJOR SORT KET IS ICC SETTLEMENT DATE BASIS	BASIS	#				
Н	INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
A.	41552	TREASURY	912795YY1	100	03/22/07	01/18/07	0000	4.965	5,009	99.131	20,000,000.00	19,826,225.00
d d	41461	TREASURY BILLS TREASURY BILLS	9127952A2 912795ZA2	100		10/02/06	000	4.825	4.946	97.561		4,878,034.72
${\rm rd}_{\rm f}^4$	41548	TREASURY BILLS		100		01/09/07	000	4.925	4.984	98.823	50,000,000.00	49,411,736.11
d d	41562	UNITED STATES TREAS BILL	912795ZF1	100	05/10/07	02/08/07	000	4.910	5.032	97.572		24,393,069.44
rd.	41563	UNITED STATES TREAS		100		02/08/07	000	4.960	5.088	97.492	5,000,000.00	4,874,622.22
S	SUBTOTAL	(Inv Type) 11 TREASURY BILLS	ILLS		5.41\$(C	(C)		4.922	5.007	98.297	200,000,000.00	196,593,009.71
								1	1 1 1			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
d	41482	T NOTE (99.41)	912828DW7	100	05/31/07	11/01/06	000	3.500	5.054	99.121	45,000,000.00	44,604,492.19
1	40980	T NOTE (	912828DY3	100		11/14/05	000	3.625	4.506	98.629	25,000,000.00	24,657,226.56
rd,	41522	T NOTE (	912828CR9	100	08/15/07	12/29/06	000	2.750	5.032	98.598	000	828.
$\beta_q^{d}$	41106	T NOTE (	912828EP1	100		02/08/06	000	4.250	4.611	99.375		
ď	41089	T NOTE (99.	912828EU0	100		01/31/06	000	4.375	4.416	99.922	000	24,980,583.50
rde i	41134	T NOTE	912828EY2	100		02/28/06	000	4.625	4.716	99.828		14,974,218.75
de s	41135	T NOTE (99.27)	912828EY2	100	02/29/08	02/28/00	000	4.625	4. / TB	99.626	15,000,000.00	14 974 218 75
2 0	41137	T MOTE (99.	912020512 912828FV2	100		02/28/06	000	4.625	4.716	99.878		14.974,218.75
C	41138	T NOTE (99.	912828EY2	100		02/28/06	0000	4.625	4.716	99.828	000	14,974,218.75
d	41210	TREASURY NO	912828EZ9	300		03/31/06	000	4.625	4.807	99.626	50,000,000.00	49,828,125.00
rd,	41211	T NOTE	912828EZ9	100		03/31/06	000	4.625	4.807	99.626	000	
ď	41212	T NOTE	912828EZ9	100		03/31/06	000	4.625	4.807	99.626		
ď,	41213	T NOTE	912828EZ9	100		03/31/06	000	4.625	4.807	99.656		49,828,125.00
4 6	41214	T NOTE (99.21)	912828EZ9	100	03/31/08	03/31/06	000	4.625	4 807	99.656	50,000,000.00	
ÇA	41216	T NOTE	91282823	100		03/31/06	000	4.00.4	4 807	959.00	000	49.828.125.00
: 4	41217	T NOTE (99.	912828EZ9	100		03/31/06	0000	4.625	4.807	99.626		828,125.
								1	1 1 1 1			
S	BTOTAL	SUBTOTAL (Inv Type) 12 TREASURY NOTES	OTES		17.53%(C	(C)		4.341	4.798	99.518	640,000,000.00	636,912,224.13
								1				
d,	41460	FNMA DISCOUNT NOTES	313588052	100	03/06/07 10/03/06	10/03/06	000	5.030	5.141	97.848	50,000,000.00	
rs,	41546	FEDERAL NATL MTG ASSN DI	313588DG7	100		01/08/01	000	5.110	5.162	98.992	50,000,000.00	49,496,097.22
ø	41474	FNMA DISCOUNT NOTES		100		10/27/06	000	2.060	5.181	97.667	000	34,183,372.22
<	41469	FEDERAL NATL MTG ASSN		100		10/25/06	000	5.090	5.224	97.427		24,356,680.56
d e	41505			100		11/27/06	000	5.080	5.194	97.799	50,000,000.00	48,899,333.33
< d	41483	FEDERAL NAIL MIG ASSN FNMA DISCOUNT NOTES	313588HZ1	100	07/11/07	00/10/TT	000	4 980	5 TO3	96.014		24.006.388.89
: <	41484			100		11/01/06	000	4.960	5.148	96.349	50,000,000,00	48, 274, 444, 44
K	41457	FNMA DISCOUNT NOTES	313588JV8	100		09/27/06	000	4.900	5.114	95.821	50,000,000.00	47,910,694.44
ď	41492		313588JV8	100		11/11/06	000	4.990	5.174	96.452		14,467,733.33
d'	41493	FEDERAL NATL MTG ASSN		100		11/11/06	000	4.990	5.174	96.438	15,000,000.00	14,465,654.17
d d	41494	FEDERAL NATL MTG ASSN DI	313588JX4	100	08/02/07	11/17/06	000	4.990	5.175	96.424	15,000,000.00	14,463,575.00
Ç	41400	FEDERAL MAIL MIG ASSN		3 3		00/17/77	000	3.77	2 . 4 . 0	20.440		



# N FRANCISCO 415-554-4487

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CITY/COUNTY OF SAN FRANC MR. DANIEL DALY 415-554 INVESTMENT INVENTORY INVESTMENTS OFFICER 50/27 SETTLEMENT DATE BASIS

PEREDEAL NATL MYG ASSN DI 11358888
PERSENTATION  CUSIDE  NO. (TICKER) DATE PURP RATE TO THE PURP RATE TO THE PURP RATE TO THE ACSN DITISSESSES  EFERREAL NATL WITH ACSN DITISSESSES  100 22/201/08 02/14/07 000 4.910  EFERREAL NATL WITH ACSN DITISSESSES  100 22/201/08 02/14/07 000 4.910  (ITAN TYPE) 41 FWINA DISCOUNT NOTES  H L. B. 113384CT4  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 4.910  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 4.910  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATL WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATH WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATH WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATH WITH ACSN DITISSESSES  100 03/09/07 12/04/07 000 5.120  EFERREAL NATH WITH ACSN DITISSESSES  100 04/02/07 01/04/07 000 5.120  EFERREAL NATH WITH ACSN DITISSESSES  100 04/02/07 01/04/07 000 5.120  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/04/07 000 5.120  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/04/07 000 5.120  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/04/07 000 5.020  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/07/06/06 000 5.020  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/07/06/06 000 5.020  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/07/06/06 000 5.020  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/07/06/06 000 5.020  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/07/06/06 000 5.020  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/07/06/06 000 5.020  EFERREAL NATH WITH ACCN DITISSESSES  100 04/02/07 01/07/07 000 5.020  EFERREAL NATH WITH ACCN DITISSESSES  100
PERCENTION
PEREBEAL NATL WITO ASSN DI 1135588N6  100 02/01/08 02/14/07  (ITH TYPE) 41 FNNA DISCOUNT NOTES  PH LB  PER LOBE LOAN BK COSS DI 11354EN5  PER LOBE LOAN BK COSS DI 11355EN5  PER
PEREDEAL NATL WIG ASSN DI 311568ERB PERDEAL NATL WIG ASSN DI 311568ERB PERDEAL NATL WIG ASSN DI 311568ERB PEDREAL HOME LOAN BY CONS DI 31346ERB PEDL HOME LOAN BY CONS DI 31334ERB PEDL HOME LOAN BY CONS DI 313346ERB PRO DISCOUNT NOTES DI 31336ERB PRO DISCOUNT NOTES DI 3336ERB PRO DISCOU
PESCRIPTON  FERERAL NATL REPERSAL NATIONAL LANGE L
PESCRIPTON  FERERAL NATL REPERSAL NATIONAL LANGE L
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# SAN FRANCISCO CITY/COUNTY OF

PAGE: 3 RUN: 03/01/07 10:39:29	BOOK VALUE				0.00 24,785,715.28				0.00 29,747,216.67				0.00 48,902,222.22					0.00 24,481,902.78	1	0.00 771,672,931.68		0.00 000 000 00				0.00 50,000,000.00			0.00 415,000,000.00		0.00 100,000.00 0.00 100,000.00	0.00 200,000.00
EK.	PAR VALUE SHARES		30,000,000.00	25,000,000.00	25,000,000.00	50.000.000.00	50,000,000.00	20,000,000.00	30,000,000.00	50,000,000.00	25,000,000.00	50,000,000.00	50,000,000,000.00	30,000,000.00	50,000,000.00	30,000,000.00	50,000,000.00	25.000.000.		786,000,000.00	25,000,000.00	25,000,000.00	50,000,000,00	40,000,000.00	25,000,000.00	50,000,000.00	20,000,000,00	50,000,000	415,000,000.00		100,000.00	200,000.00
4 4 8 7	BOOK		99.201			97.895			99.157				97.804					97.928	1	98.177		100.000					100.000		100.000		5.630 100.000	100.000
TORY 2/28/07	TRDNG					5.337			5.274				5.317					5.218		5.296		5.315					5.320		5.296	-		5.065
141)	/ CUPN		0 5.230			5.225			5.230				0 5.200					5.110		5.200		5.315					5.320		5.296	1	5.630	5,065
r x o k s D A L Y f M E N T I FS OUTSTANDING AJOR SORT KEY	MATURITY PURCHASE SAF/ (TICKER) DATE PURP		03/06/07 01/10/07 000	02/26/07		03/20/07 10/11/06 000	11/24/06	11/24/06	03/23/07 01/24/07 000	10/26/06	01/29/07	11/16/06	04/18/07 11/17/06 000	12/07/06	12/07/06	01/23/07	02/23/07	07/10/07 02/09/07 000		21.24%(C)	01/30/07	03/06/07 10/17/06 000	10/31/06	02/13/07	02/20/01	12/01/06	04/03/07 11/08/06 000	02/23/07	11.42%(C)		100 07/16/07 07/16/06 000 100 11/02/07 11/02/06 000	.01%(C)
_ н	FUND MA	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	100 03			100 03			100 03				100 04					100 07				100 03					100 04				100 07	
CITY MR. D	CUSIP		90485LQ68	9497F1QG8	90485LQK7	0660P10L8	0660P1QN4	0660P1QP9	90485LQP6	0660P1R37	90485LR34	0660P1RH6	0660P1RJ2	90485LS17	0660P1SB8	90485LSF6	90485LTR9	90485LUA4		81 COMMERCIAL PAPER DISC	G	06050GXP0	060506XU9	16144RDB6	E G	G D	060506106	Q.	SOTIABLE C.D.'S		UNION	PUBLIC TIME DEPOSIT
	DESCRIPTION		0 UNION BANK CP	7 WFB CP		3 BOA CP	BOA		7 UNION BANK CP			BOA	7 BOA CP	UNION BANK	BOA CP	UNION BANK	UNION BANK	6 UNION BANK CP		(Inv Type)		7 BOA CD					/ BOA CD	BOA	L (Inv Type) 91 NEGOTIABLE C.D.'S		MISSION BANK CD MISSION AREA CR	SUBTOTAL (INV TYPE) 1010 PUBLIC TIME DEPOSIT
1 (SIRPT)	INVSMI NO.		A 41550	A 41577	A 41553	A 41463			A 41557	A 41473			A 41497					A 41566		SUBTOTAL		A 41467	A 41479				A 4148/		SUBTOTAL		A 41369 A 41498	SUBTOTA

5,000,000.00

5.400 100.000

5.400

100 06/06/07 06/07/06 000

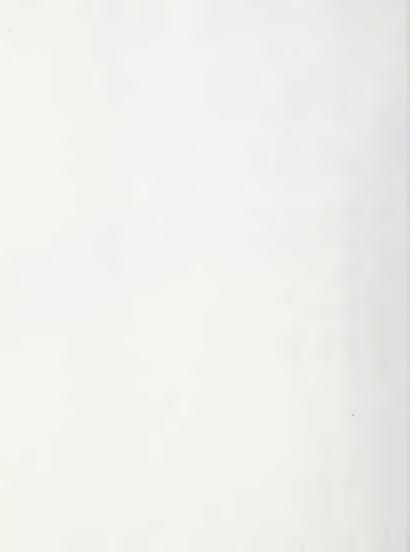
A 41330 CITI BANK TIME DEPOSIT



PAGE: 4 RUN: 03/01/07 10:39:29 INVESTMENTS OUTSTANDING AS OF 2/28/07
INVESTMENTS OUTSTANDING AS OF 2/28/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

5,000,000.00 10,000,000.00 5,000,000.00	35,000,000.00 3,632,687,710.32
	5.379 5.379 100.000 35,000,000.00 35,000,000.00 4.972 5.144 98.122 3.702,200,000.00 3.622,687,710.32
100.000 100.000 100.000	5.379 100.000
5.500 5.300 5.250 5.450	5.379
5.500	5.379 5
0000	FIXED
08/09/00 01/02/0 01/19/0	
1/02/08 1/19/08 1/25/08	.96%(C) REPORT TOTALS ASSETS
10000	MONTHLY
	ME DEPOSIT
41419 CITIBANK PTD 270490733 41528 CITIBANK PTD 270491061 41554 FPRST NATL BK PUBLIC TIM 41558 CITIBANK PTD 270491111	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEFOSIT MONTHLY REP REP
	100 08/09/07 08/09/06 000 5.500 5.500 100.000 5.000,000.00 100 01/02/08 01/12/07 000 5.300 5.300 100.000 10.000,000.00 100 01/19/08 01/19/07 000 5.250 5.250 100.000 5.000,000.00 100 01/29/08 01/25/07 000 5.450 5.450 100.000 10,000,000.00

(SIRPT)



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CTIK/COONIK OF	MR. DANIEL DALY	INVESTMENT

PAGE: 1 RUN: 03/01/07 10:39:29	PAR VALUE SHARES BOOK VALUE	1.630 5.630 100.000 100,000.00 100,000.00 100,000.00 1500 4.500 100.000 100,000.00 100,000.00 100,000.00	5.065 5.065 100.000 200,000.00 200,000.00 200,000.00 200,000.00 200,000.00
4 4 8 7	G BOOK	0 100.000	5 100.000
15 - 5 5 4 N T O R Y R 2/28/07	CUPN TRDNG	5.630 5.63	5.065 5.065 100.000 ================================
M R . D AN WE BL. D ALLY . 4155.5.4.4.6  INVESTMENT IN WE WITOR Y . 444.6.  INVESTMENT OFFRANDA SO P 2/28/07  SETLEMENT DATE BASIK	FUND MATURITY PURCHASE SAF/ CUPN TRDNG BOOK NO. (TICKER) DATE PURP RATE YIELD PRICE	100 07/16/07 07/16/06 000 5.630 5.630 100.000 100 11/02/07 11/02/06 000 4.500 4.500 100.000	100.00%(C) REPORT TOTALS ASSETS FIXED
INVESTMENTS INVESTMENTS INVESTMENTS MAJ	FUND MATURI NO. (TICKE	100 07/16/ 100 11/02/	100.00 REPORT ASSETS
4	CUSID	N	W YORK
	INVSMT NO, DESCRIPTION	A 41369 MISSION BANK CD A 41498 MISSION AREA CR UNION	SUBTOTAL (Bank) 19 BANK OF NEW YORK
(SIRPT)	INVSMT NO.	A 41369 A 41498	SUBTOTAL



CITY/COUNTY OF SAN FRANCISCO

M.R. DANIEL DALY 4 15-554-4487

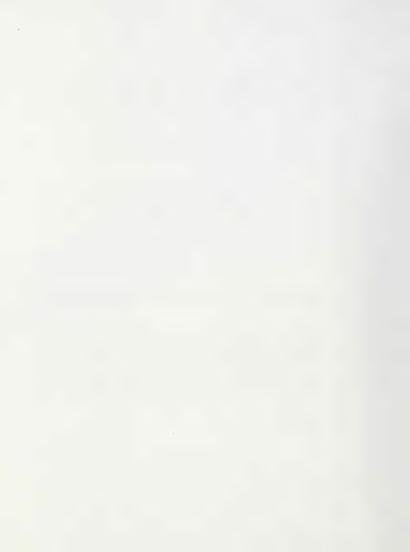
DEFIAL TRANSCRION REPORT. FIXED INCOME

SCHILLEMBRY DRES BASIS
FUDD: 100 POOLED FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 1 RUN: 03/01/07 10:39:28

			FOND	007		FOOR	POOLED FUNDS			
NV #	DESCRIPTION/POOL#	BANK BROK	MATURITY / FNTRY	TRADE/	TXN CC	COUPON	DAR VALUE	BOOK VALUE	VALUE (INTEREST) (DISC) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41134	T NOTE (99.27)	13			INTR	4.625			-346,875.00	00 000
my 4113E	12C 00) dmON m	02/28/07	03/01/07	02/28/07	TMTD	4.716			-346.875.00	040,0,0,0
MV TT53	TOTAL	02/28/07				4.716				346,875.00
41136	T NOTE (99.27)	1.6	02/29/08		INTR	4.625			-346,875.00	
my		02/28/07				4.716			000	346,875.00
41137	T NOTE (99.27)	19	02/29/08	02/28/07	INTE	4.625			-346,875.00	346 875 00
41138	T NOTE (99.27)	19			INTR	4.625			-346,875.00	
my		02/28/07				4.716				346,875.00
41321	FNMA DISCOUNT NOTES	1.9 4.0			MAT	5.010	-50,000,000.00	-48,135,166.67	-1,864,833.33	
my						5.204	0000	40 500 400	00 000	50,000,000.00
41439	TREASURY BILLS	19 40	03/15/07	02/12/07	SALE	7 880		479.866.67	230,056.56	19,912,855,56
41442 ROA	BOA CD	19 40			MAT	5.340	-50.000,000.00	-50,000,000.00	-1,134,750.00	
my						5.340				51,134,750.00
41443	BOA CD	1.9 40	02/06/07		MAT	5.340	-50,000,000.00	-50,000,000.00	-1,030,916.67	
шX			03/01/07			5.340				51,030,916.67
41455	BOA CP	1.9 4.0			MAT	5.185	-50,000,000.00	-48,926,993.06	-1,073,006.94	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
.my						5.299			0000	20,000,000.00
41456	FUMA DISCOUNT NOTES	19 45	-		MAT	5.060	-25,000,000.00	-24,501,027.78	-498,972.22	00 000 000 30
41450	19 41469 ENMA DISCOUNT NOTES	10 45	03/01/07	02/16/07	Tak	5 060	-50 000 000 00	-49.009.083.33	-990.916.67	000000000000000000000000000000000000000
00 FT F	THE PERSON WITH					5 162				50,000,000.00
1470	UNITED STATES TREAS BI	19 40			SALE	4.960	-25,000,000.00	-24,566,000.00	-361,666.67	1,166.67
my			02/09/07			5.048		434,000.00		24,926,500.00
41481	T NOTE (99.41)	1.9 4.0	05/31/07	02/08/07	SALE	3.500	-45,000,000.00	-44,604,492.19	-302,884.62	-172,265.62
my			02/09/07			5.054		395,507.81		45,079,642.43
41501	BOA CP	19 40	02/06/07	02/06/07	MAT	5.245	-50,000,000.00	-49,446,361.11	-553,638.89	
my						5.304				50,000,000.00
41515	FEDERAL HOME LOAN DISC	1.9 4.5			MAT	5.145	-35,000,000.00 -34,684,868.75	-34,684,868.75	-315,131.25	
my			03/01/07			5.192		4	0 0 0	35,000,000.00
41522	T NOTE (98.20)	19	08/15/07	02/15/07	TNIK	5 032		-208, 152.1.	00.740.01-	687.500.00
41533	FEDERAL NATL MTG ASSN	19 87			MAT	5.130	-25,000,000.00	-24,882,437.50	-117,562.50	
my			03/01/07			5.154				25,000,000.00
41534	FEDERAL NATL MTG ASSN	19 87			MAT	5.130	-25,000,000.00	-24,832,562.50	-167,437.50	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
my	THE DESIGNATION OF THE PARTY OF	9	03/01/07	02/20/07	5	5.165	000 000	-34 305 354 17	-159 604 17	25,000,000,00
WV VIII	SIMIES IREAS				0 200	5.013		614,645.83		24,537,979.17
41544	FEDL HOME LOAN BK CONS	19 87			MAT	5.110	-50,000,000.00	-49,779,986.11	-220,013.89	
my	Cambridge Cambridge Cambridge				Constant	5.133	000000	4 4 4 2 0 0 2 1 0 0		20,000,000,00
41562	UNITED STATES TREAS BI	19 40	05/10/07	02/08/07	PURC	5.020	45,000,000.00	-571.025.00		-44,428,975.00
(III)			04/04/0			0				



CITY/COUNTY OF SAN FRANCISCO

M.R. DANIEL DALY 4 15-554-4487

PETALI TRANSCRION REPORT - FIXED INCOME

SETILEMENT OF 92/28/07

FUND: 100 POOLED FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 2 RUN: 03/01/07 10:39:28

				FUND:	100		POOLE	POOLED FUNDS				
INV # USER	DESCRIPTION/FOOL# MEMO	BANK	BROK	MATURITY /ENTRY	TRADE/ SETTLE	TYP Y	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT	
1		1	1	1	1	1	-	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	
41563	UNITED STATES TREAS BI	19	40	70/60/80	02/08/07 PURC	PURC	4.960	5,000,000.00	4,874,622.22			
amy				02/09/07	02/08/07		5,088		-125,377.78		-4,874,622.22	
41564	FEDL HOME LOAN BK CONS	1.9	40	08/08/07	02/08/07	PURC	5.075	25,000,000.00	24,362,100.69			
amy				02/09/07	02/08/07		5.208		-637,899.31		-24,362,100.69	
41565	FEDL HOME LLN MTG CORP	19	45	02/04/08	02/08/07	PURC	4.967	50,000,000.00	47,509,601.39			
amy				02/09/07	02/08/07		5.227		-2,490,398.61		-47,509,601.39	
41566	UNION BANK CP	1.9	46	07/10/07	02/08/07	PURC	5.170	33,000,000.00	32,284,385.83			
amy				02/09/07	02/09/07		5.285		-715,614.17		-32,284,385.83	
41567	CHASE CD	1.9	76	03/13/07	02/13/07	PURC	5.260	40,000,000.00	40,000,000.00			
amy				02/14/07	02/13/07		5.260				-40,000,000.00	
41568	41568 FEDERAL NATL MTG ASSN	1.9	45	02/01/08	02/13/07	PURC	4.991	25,000,000.00	23,779,977.78			
amy				02/14/07	02/14/07		5.247		-1,220,022.22		-23,779,977.78	
41569	FEDERAL NATL MTG ASSN	13	40	02/01/08	02/14/07	PURC	4.965	45,000,000.00	42,827,812.50			
amy				02/14/07	02/16/07		5.217		-2,172,187.50		-42,827,812.50	
41571	FEDL HOME LLN MTG CORP	19	40	12/06/07	02/14/07	PURC	5.030	42,000,000.00	40,280,578.33			
amy				02/14/07	02/16/07		5.245		-1,719,421.67		-40,280,578.33	
41572	FEDL HOME LOAN BK CONS	1.9	40	08/08/07	02/16/07	PURC	5.060	28,000,000.00	27,334,891.11			
amy				02/23/07	02/20/07		5.183		-665,108.89		-27,334,891.11	
41573	CHASE NEGOTIABLE CD	19	16	03/20/07		PURC	5.260	25,000,000.00	25,000,000.00			
amy				02/23/07	02/20/07		5.260				-25,000,000.00	
41574	UNION BANK CP	19	46	06/25/07	02/22/07	PURC	5.210	50,000,000.00	49,117,194.44			
amy				02/23/07			5.304		-882,805.56		-49,117,194.44	
41575	BOA NEGOTIABLE C.D	13	40	08/23/07	02/22/07	PURC	5.315	50,000,000.00	50,000,000.00			
amy				02/23/07			5.315				-50,000,000.00	
41576	FEDL HOME LOAN BK CONS	19	4.5	-		PURC	5.180	30,000,000,00	29,766,900.00			
ашу				02/23/07	02/23/07		5.221		-233,100.00		-29,766,900.00	
41577	WFB CP	19	4.1	03/16/07	02/26/07	PURC	5.240	25,000,000.00	24,934,500.00			
amy				02/26/07	02/26/07		5.254		-65,500.00		-24,934,500.00	
41578	FEDL HOME LLN MTG CORP	19	8.7	10/26/07	02/26/07	PURC	5.030	25,000,000.00	24,158,173.61			
amy				02/26/07			5.205		-841,826.39		-24,158,173.61	
41579	FEDERAL NATL MTG ASSN	13	8.7	02/01/08	02/27/07	PURC	4.910	37,000,000.00	35,294,320.56			
amy				02/21/01	02/28/07		5.147		-1,705,679.44		-35,294,320.56	
41580	41580 UNION BANK CP	13	46	07/24/07	02/28/07	PURC	5.110	25,000,000.00	24,481,902.78			
amy				02/28/07	02/28/07		5.218		-518,097.22		-24,481,902.78	



## SAN FRANCISCO CITY/COUNTY OF MR. DANIEL DALY

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PAGE: 4 CITY/COUNTY OF SAN FRANCISCO

M.R. DANIEL DALY 415-554-4487

BETAIL FRANSCRION REPORT
FIXED INCOME
SETTLEMENT DRES BASIS
FIND: 100 POOLED FUNDS \* ACTIVE TRANSACTIONS \*

	TEREST) (GAIN)/LOSS ACCRET) SETTLEMENT		-21,000.00	21,000.00	-21,388.89	21,388.89	41,222.22	41,222.22	20,416.67	20,416.67	42,388.89	00 000 00
	PAR VALUE BOOK VALUE (INTEREST) ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET)		-21,		-21,		-41,		-20,		-42,	
JED FUNDS		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1										
POOL	TXN COUPON		INTR 5.400	5.400	INTR 5.500	5.500	INTR 5.300	5.300	INTR 5.250	5.250	INTR 5.450	0 0
FUND: 100 FOOLED FUNDS	TTY TRADE/		707 02/28/07	/07 02/28/07	/07 02/28/07	/07 02/28/07	/08 02/28/07	707 02/28/07	/08 02/28/07	/07 02/28/07	/08 02/28/07	10/00/00 10/
i.	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE		90/90 6	02/28/07 03/01/07 02/28/07	19 08/09/07 02/28/07 INTR	02/28/07 03/01/07 02/28/07	19 01/02/08 02/28/07 INTR	02/28/07 03/01/07 02/28/07	9 01/19	02/28/07 03/01/07 02/28/07	19 01/25/08 02/28/07 INTR	20/00/00 20/10/10 20/00/00
	DESCRIPTION/POOL# MEMO		41330 CITI BANK TIME DEPOSIT 19 06/06/07 02/28/07 INTR	02	41419 CITIBANK PTD 270490733 1	02	41528 CITIBANK PTD 270491061 1	02	41554 FIRST NATL BK PUBLIC T 19 01/19/08 02/28/07 INTR	0.5	41558 CITIBANK PTD 270491111 1	
	INV # USER		41330	amy	41419	amy	41528	amy	41554	amy	41558	



CITY/COUNTY OF SAN FRANCISCO

N. DANIEL DALY 415-554-4487

DETALL TRANSACTION REPORT: FIXED INCOME

120/28/07 TO 0/28/07 TO 0/28/07

REPORT GRAND TOTALS MR.

PAGE: 5 RUN: 03/01/07 10:39:28

SETTLEMENT

(GAIN) / LOSS

AMORTIZATION/ (ACCRETION)

(DISCOUNT) PREMIUM/

BOOK VALUE

-146,416.67 (INTEREST)

ASSETS

PAR VALUE TYPE/ WEIGHTED TXN# YIELD PAR

\* ACTIVE TRANSACTIONS \*

ORIGINAL FACE VALUE

5.379

2

INTR



### CITY AND COUNTY OF SAN FRANCISCO

### OFFICE OF THE TREASURER

4 11



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

April 9, 2007

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

### Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

### Portfolio Statistics from July 1, 2006 to March 31, 2007:

n 1 1

	rooleu	AII
Interest Received	\$123,291,521	\$123,291,521
Total Net Earnings	\$138,461,091	\$138,461,091
Earned Income Yield	5.182%	5.182%
Average Age of Portfolio	143 Days	143 Davs

Total cost of the securities on hand March 31, 2007 was \$3,717,910,785 with a market value of \$3,749,457,892 plus fixed assets accrued interests of \$5,240,216. The earned income yield for the month of March 2007 is 5.202%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

DOCUMENTS DEPT.

APR 1 3 2007

SAN FRANCISCO PUBLIC LIBRARY

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx
Transportation Authority – L. Cofresi-Howe. San Francisco Public Library – 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478



## 0 8 D 4 SAN FRAN 415-55 CITY/COUNTY OF MR. DANIEL DALY

ď ORTFOLIO S.TATISTIC 3/01/07 THROUGH 3/31/07 Д

PAGE: 1 RUN: 04/02/07 08:09:38

PAGE:

ALL FUNDS

	ASSETS	ASSETS LIABILITIES	ASSETS LIABILITIES	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,832,295.33	00.	164,636.68	N/A	22,996,932.01
TOTAL NET EARNINGS THIS PERIOD:	15,959,915.68	00.	162,976.49	N/A	16,122,892.17
AVERAGE DAILY PORTFOLIO BALANCE:	3,613,778,067.61	00.	35,200,000.00	N/A	N/A 3,648,978,067.61
EARNED INCOME YIELD THIS PERIOD:	5.200	000.	5.451	N/A	5.202
END OF PERIOD PORTFOLIO BALANCE:	3,682,710,785.16	00.	35,200,000.00	N/A	3,717,910,785.16
CURRENT AMORTIZED BOOK VALUE:	3,684,034,964.18	00.	35,200,000.00	N/A	3,719,234,964.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.204	000.	5.451	N/A	5.206
WEIGHTED AVERAGE DAYS TO MATURITY:	143.14	00.	234.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	143.14	00.	234.72	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.202



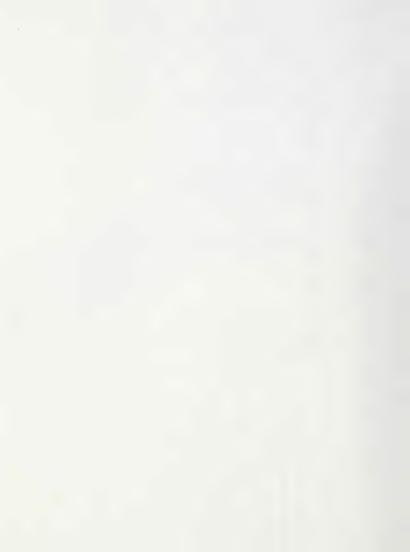
# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

PORTFOLIO STATISTICS 7/01/06 THROUGH 3/31/07

PAGE: 1 RUN: 04/03/07 00:00:51

ALL FUNDS

	ASSETS SECURITIES	URITIES	ASSETS TIME DEPOSITS	SPOSITSITARI	TOTOT
					111111111111111111111111111111111111111
TOTAL INCOME RECEIVED IN THIS PERIOD:	122,620,434.14	00.	671,087.10	N/A	123,291,521.24
TOTAL NET EARNINGS THIS PERIOD:	137,785,515.05	00.	675,575.52	N/A	138,461,090.57
AVERAGE DAILY PORTFOLIO BALANCE:	3,542,737,562.51	00.	16,459,124.09	N/A	N/A 3,559,196,686.60
EARNED INCOME YIELD THIS PERIOD:	5.181	000	5.468	N/A	5.182
END OF PERIOD PORTFOLIO BALANCE:	3,682,710,785.16	00.	35,200,000.00	N/A	3,717,910,785.16
CURRENT AMORTIZED BOOK VALUE:	3,684,034,964.18	00.	35,200,000.00	N/A	3,719,234,964.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.203	000.	5.451	N/A	5.205
WEIGHTED AVERAGE DAYS TO MATURITY:	143.14	00.	234.72	N/A	N/F
WEIGHTED AVERAGE DAYS TO CALL:	143.14	00.	234.72	N/A	N/F
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.182

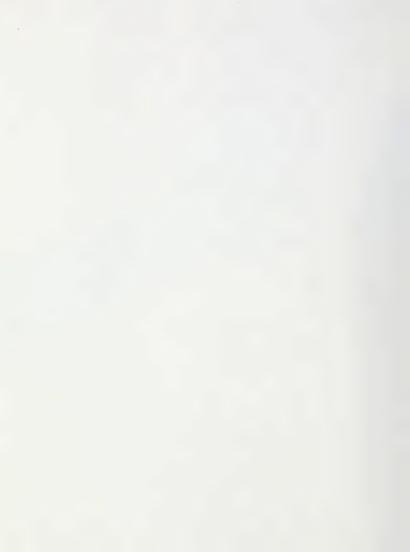


## S A N F R 4 1 5 -UNTY OFE DALY OH CITY/ MR. DA

Ø U PORTFOLIO STATISTI 7/01/06 THROUGH 3/31/07

	RUN: 04/03/07 00:00:50
FUND: 100 POOLED FUNDS	

	GOV'T SECURITIES		TIME DEPOSITS	POSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	122,620,434.14	00.	671,087.10	N/A	123,291,521.24
TOTAL NET BARNINGS THIS PERIOD:	137,785,515.05	00.	675,575.52	N/A	138,461,090.57
AVERAGE DAILY PORTFOLIO BALANCE:	3,542,737,562.51	00.	16,459,124.09	N/A	N/A 3,559,196,686.60
EARNED INCOME YIELD THIS PERIOD:	5.181	000	5.468	N/A	5.182
END OF PERIOD PORTFOLIO BALANCE:	3,682,710,785.16	00.	35,200,000.00	N/A	N/A 3,717,910,785.16
CURRENT AMORTIZED BOOK VALUE:	3,684,034,964.18	00.	35,200,000.00	N/A	N/A 3,719,234,964.18
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.203	000.	5.451	N/A	5.205
WEIGHTED AVERAGE DAYS TO MATURITY:	143.14	00	234.72	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	143.14	00.	234.72	N/A	N/A
NET DORTROLLO VIRID. 365-DAY BASIS:					5.182



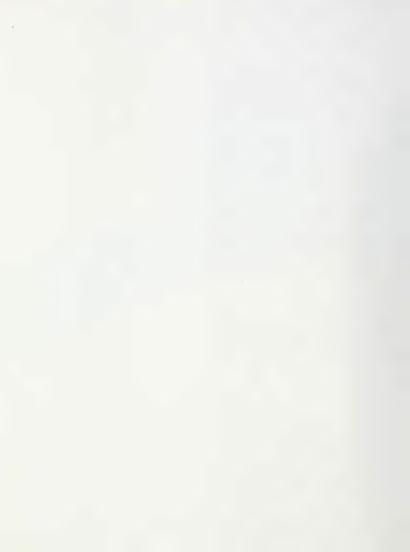
GE: 1 PAGE:

(SIRPT)	INVESTMENTS OFFRANCES	T O R Y 3/31/07		RUN: 04	RUN: 04/03/07 00:01:18
SUMMARY DESCRIPTION	CU	CUPN TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	5.38%(C) 4.893	93 5.014	97.599	205,000,000.00	200,077,245.83
(Inv Type) 12 TREASURY NOTES	14.19%(C) 4.3	4.377 4.778	99.529	530,000,000.00	527,505,388.19
(Inv Type) 41 FNMA DISCOUNT NOTES	17.76%(C) 4.9	4.949 5.147 96.132	96.132	687,000,000.00	660,427,103.89
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	8.38%(C) 5.122	22 5.196	98.569	316,000,000.00	311,477,977.21
(Inv Type) 44 FMC DISCOUNT NOTES	22.83%(C) 5.017	17 5.183	96.788	877,000,000.00	848,827,392.55
(Inv Type) 81 COMMERCIAL PAPER DISC	19.35%(C) 5.181	81 5.278	98.144	733,000,000.00	719,395,677.49
(inv Type) 91 NEGOTIABLE C.D.'S	11.16%(C) 5.275		5.275 100.000	415,000,000.00	415,000,000.00
(inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C) 5.065		5.065 100.000	200,000.00	200,000.00
(inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	5.3	5.379 5.379 100.000	100.000	35,000,000.00	35,000,000.00

4.980 5.142 97.886 3,798,200,000.00 3,717,910,785.16 MANAGEMENT OF THE ORDER OF THE ORDER OF THE ORDER OF THE ORDER

FIXED

REPORT TOTALS



### DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE FRANCISCO SAN 0 CITY/COUNTY

PAGE: 1 RUN: 04/03/07 00:01:20 PAGE:

INVESTMENTS OUTSTANDING AS OF 03/31/07
MAJOR SORT KEY IS ICC#

(RPTMKT)

			MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT U	UNREALIZED GAIN
1	Olita okada bankan darini conta	010706740	101	001	4 0700	76 000 000 00	44 000 000 00	01 000	
¢	03/05/07 08/30/07		40	000	4 9902	43.916.425.00	97 98211348684	STINGAPIN	1777777
ď,	41590 UNITED STATES TREAS BILLS	912795ZY0	13	100	4.9300	50,000,000.00	48,944,182.39	116,402.78	26,043,50
	03/15/07 09/06/07		40	000	5.0510	48,801,736.11	97.88836477987	SUNGARD	
rd,	41591 UNITED STATES TREAS BILLS	912795ZY0	13	100	4.9300	50,000,000.00	48,944,182.39	116,402.78	26,043.50
,	03/15/07 09/06/07	20202020	0 4 5	000	5.0510	48,801,736.11	34 105 203 43	SUNGARD	
2	03/28/07 09/20/07	246.3086.	4 4	000	4.9625	34, 170, 966,67	97.70086705202	SUNGARD	0,430.L5
ø	41614 UNITED STATES TREAS BILLS	912795A35	19	100	4.8550	25,000,000.00	24,401,779.51	10,114.58	5,282.99
	03/29/07 09/27/07		40	000	4.9772	24,386,381.94	97.60711805556	SUNGARD	
	SUBTOTAL (Inv Type) 11 TREASURY BILLS	u)	5.35%(M)		4.8932	205,000,000.00	200,577,398.83	426,124.31	74,028.69
rt,	40980 T NOTE (98.205)	912828DY3	13	100	3.6250	25,000,000.00	24,914,062.50	227,814.23	256,835.94
	11/14/05 06/30/07		40	000	4.5056	24,657,226.56	99.65625000000	SUNGARD	
κĽ,	41522 T NOTE (98.20)	912828CR9	19	100	2.7500	50,000,000.00	49,578,125.00	170,925.41	279,296.87
			8.7	000	5.0324	49,298,828.13	99.15625000000	SUNGARD	
⋖	41106 T NOTE (99.12)	912828EP1	6 6	100	4.2500	20,000,000.00	19,906,250.00	284,890.11	31,250.00
F	41000 T NOTE (90 30)	912828710	0 0	100	4.3750	25.000.000.00	24.882.812.50	181.284.53	
Ç	4		40	000	4.4160	24,980,583.50	99.53125000000	SUNGARD	-97,771.00
ď	41134 T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	14,957,812.50	60,326.09	
			40	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
rI,	41135 T NOTE (99.27)	912828EY2	19	100	4.6250	15,000,000.00	14,957,812.50	60,326.09	
			43	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
K	41137 T NOTE (99.27)	912828EY2	19	100	4.6250	15,000,000.00	14,957,812.50	60,326.09	0.00
	-	0000000	8.7	000	4.7161	14,974,218.75	14 957 27 27 27	SUNGARD	-16,406.25
ed,	41138 T NOTE (99.27)	717878717	n 0	000	4.6250	14 974 218 75	99 71875000000	STINGARD	-16.406.25
ĸ	41210 TREASURY NOTES (99.21)	912828EZ9	100	100	4.6250	50,000,000.00	49,859,375.00	6,318.31	31,250.00
:	03/31/06 03/31		8.7	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	
eC,	41211 T NOTE (99.21)	912828EZ9	19	100	4.6250	50,000,000.00	49,859,375.00	6,318.31	31,250.00
	03/31/06 03/31/08	0100000000	0 8 7	000	4.8073	50 000 000 00	49 859 375 00	5.318.31	31.250.00
<	4		5 4	000	4.8073	49,828,125,00	99.71875000000	SUNGARD	
K	41214 T NOTE (99.21)	912828EZ9	13	100	4.6250	50,000,000.00	49,859,375.00	6,318.31	31,250.00
			43	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	
rT,	41215 T NOTE (99.21)	912828EZ9	19	100	4.6250	50,000,000.00	49,859,375.00	6,318.31	31,250.00
	03/31/06 03/31/08		43	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	
⋖	41216 T NOTE (99.21)	912828EZ9	19	100	4.6250	20,000,000.00	49,859,375.00	6,318.31	31,250.00
		0000	40	000	4.8073	49,828,125.00	49.71875000000 49.859.375.00	SUNGARD 6 318 31	31.250.00
⋖	41217 T NOTE (99.21) 03/31/06 03/31/08	912020203	4.0	000	4.8073	49,828,125.00	99.71875000000	SUNGARD	
					1				
	SUBTOTAL (Inv Type) 12 TREASURY NOTES	14	14.09%(M)	_	4.3771	530,000,000.00	528,128,125.00 99.64681600000	1,150,446.81	786,132.81



KFIMKI	4K1)								
		INVESTMENTS	NTS OU	OUTSTANDING	ING AS OF	F 03/31/07		KUN: 04/03/07	00:01:20
			MAJOR	SORT B	MAJOR SORT KEY IS ICC#	#5			
NUMBER	SST DESCRIPTION SER PURCHASE MATURITY DATE	CUSID	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UN PRICE SOURCE UN	UNREALIZED GAIN
414	41474 FNMA DISCOUNT NOTES	313588EE1	19	100	5.0600	35,000,000.00	34,954,500.00	767,433.34	3,694,44
			43	000	5.1809	34,183,372.22	99.87000000000	UPRICE	
414	41469 FEDERAL NATL MTG ASSN DISC N	313588EU5	19	100	5.0900	25,000,000.00	24,917,500.00	558,486.11	2,333.33
,	10/25/06 04/25/0/	June o a c r c	0 0	000	00000	50,000,000,00	40 705 000 00	OPRICE	000
-1	De la		8.9	000	5.1943	48,899,333.33	99.57000000000	UPRICE	3, 122.22
414	41483 FEDERAL NATL MTG ASSN DISC N	313588HZ1	1.9	100	4.9800	50,000,000.00	49,295,000.00	1,044,416.67	
			68	000	5.1599	48,257,000.00	98.59000000000	UPRICE	-6,416.67
414	41459 FNMA DISCOUNT NOIES	313388013	F 2	000	4.9000 5.1028	24,000,000.00	98 50000000000	629, 513.89	10 900 78
4.14	41484 FEDERAL NATE MTG ASSN DISC N	313588JN6	13	100	4.9600	50,000,000,00	49,205,000,00	1,040,222,22	01.000.000
1	11/01/06 07/24/07		68	000	5.1480	48, 174, 444.44	98.41000000000	UPRICE	99,666.66
414	41457 FNMA DISCOUNT NOTES	313588JV8	1.9	100	4.9000	50,000,000.00	49,155,000.00	1,265,833.34	
			09.7	000	5.1137	47,910,694.44	98.310000000000	UPRICE	-21,527.78
414	41492 FNMA DISCOUNT NOTES	313588078	1.9	007	4. 4400	14 467 733 33	14,746,500.00	280,687.50	1 000 00
0.7.0	N JSTU NETT MATE MATE ASSN DISC N	313588.TWG	10	100	4.9900	15.000.000.00	14.745.000.00	280.687.50	T 750.03
1	11/17/06 08/01/07		87	000	5.1743	14,465,654.17	98.3000000000	UPRICE	-1,341.67
414	41494 FEDERAL NATL MTG ASSN DISC N	313588JX4	1.9	100	4.9900	15,000,000.00	14,742,000.00	280,687.50	
	11/17/06 08/02/07		8.7	000	5.1751	14,463,575.00	98.28000000000	UPRICE	-2,262.50
414	41495 FEDERAL NATL MTG ASSN DISC N	313588JY2	13	100	4.9900	15,000,000.00	14,740,500.00	280,687.50	
	11/17/06 08/03/07	OTOGRAFIC	. 0	100	5.1758	14,461,495.83	34 430 000 00	42 166 67	-1,083.33
4	010	O D D D D D D D D D D D D D D D D D D D	40	000	5.1883	24,381,555.56	97.72000000000	UPRICE	
415	41535 FEDERAL NATL MTG ASSN DISC N	313588RB3	19	100	4.9100	50,000,000.00	48,145,000.00	593,291.67	
	01/04/07 12/28/07		8.7	000	5.1620	47,558,638.89	96.29000000000	UPRICE	-6,930.56
415	41568 FEDERAL NATL MTG ASSN DISC N	313588SN6	13	100	4.9910	25,000,000.00	23,967,500.00	159,434.72	28,087.50
	02/14/07 02/01/08		S	000	5.2471	23,779,977.78	95.8700000000	OPRICE	0.10
415	41569 FEDERAL NATL MTG ASSN DISC N	313588SN6	61	100	4.9650	45,000,000.00	43,141,500.00	2/3,0/5.00 TIPRICE	40'ATT
1	02/16/07 02/01/08	3135889NF	0 5	100	4 9100	37.000.000.00	35.471.900.00	161.484.44	16,095.00
T.	2070		87	000	5.1473	35,294,320.56	95.87000000000	UPRICE	
415	41589 FEDERAL NATL MTG ASSN DISC N	313588SN6	1.9	100	4.8800	20,000,000.00	19,174,000.00	54,222.22	3,600.00
			4.5	000	5,1056	19,116,177.78	95.87000000000	UPRICE	
416	41605 FEDERAL NATL MTG ASSN DISC N	313588SN6	13	100	4.8500	25,000,000.00	23,967,500.00	30,312.50	0 0 0
			40	000	5.0649	23,939,062.50	95.87000000000	UPRICE	-1,875.00
415	41599 FNMA DISCOUNT NOTES	313588SR7	13	100	4.8800	25,000,000.00	02,957,500.00	40,000.09/	4,000.00
	03/20/07 02/04/08		0 # 6	000	0.1020	25, 912, 166.67	23 945 000 00	40.666.67	5.722.22
416	41600 FEDERAL NATL MTG ASSN DISC N	313366546	40	000	7 1049	23.898.611.11	95.780000000000	UPRICE	
4 3	03/20/0/ 02/08/08	313588GV2	0 0	100	4.7900	50,000,000,00	47,870,000.00	153,013.89	
7.7	03/09/07 02/11/08		40	000	5.0163	47,744,708.33	95.74000000000	UPRICE	-27,722.22
41601	CH.	313588TC9	13	100	4.8600	15,000,000.00	14,352,000.00	24,300.00	00.00
	03/20/07 02/15/08		4.0	000	5.0880	14,327,700.00	95.680000000000	UPRICE	
POLIT	STON TRIPIET TAMES 41 RNMS DISCOUNT NOTES		17 05% (M)		4.9487	687.000.000.00	669,332,900.00	8,883,234.47	114,811.64
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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVESTMENT INVESTMENT WITH MARKET VALUE

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E	MENT INVENTORY WITH MARKET VALUE	MENTS OUTSTANDING AS OF 03/31/07	#COT OF VEW TOCO DOLLAN
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(RPTMKT)

PAGE: 3 RUN: 04/03/07 00:01:20

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		M R .	DANIEL DALY INVESTMENT INVENTOR	INT INV	A L Y ENTORY	WITH MAD	A N I E L D A L Y 4 1 5 - 5 5 4 - 4 INVESTMENT INVENTORY WITH MARKET VALUE	4 8 7		PAGE: 4
	(RPTMKT)		INVESTMENTS OUTSTANDING AS MAJOR SORT KEY IS I	NTS OU	TSTAND SORT K	NTS OUTSTANDING AS OF	OF 03/31/07		RUN: 04/03/07	00:01:20
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	UNREALIZED GAIN UNREALIZED LOSS
ď	41517	FMC DISCOUNT NOTES	313396HJ5	13	100	5.0000	10,000,000.00	9,877,688.89	158,333.33	
		12/08/06 06/26/07		43	000	5.1429	9,722,222.22	98,77688888889	SUNGARD	-2,866.66
ø	41438	FMC DISCOUNT NOTES	313396HM8	9 1	100	5.0550	30,000,000.00	29,620,266.67	846,712.50	0000
ď	41490	FEDL HOME LLN MTG CORP DISC	313396H09	19	100	5.0200	50,000,000.00	49,345,777.78	990,055,56	-4,820.83
		11/10/06 07/02/07		8.7	000	5.1893	48,368,500.00	98.6915555556	SUNGARD	-12,777.78
K	41547	FEDL HOME LLN MTG CORP DISC	313396HQ9	19	100	5.0660	42,000,000.00	41,450,453.33	514,199.00	
				45	000	5.1969	40,942,050.33	98.6915555556	SUNGARD	-5,796.00
Ø	41587	FEDL HOME LLN MTG CORP DISC	313396HX4	19	100	5.0800	40,000,000.00	39,436,800.00	146,755.56	
		03/06/07 07/09/07		40	000	5.1712	39,294,444.44	98.59200000000	SUNGARD	-4,400.00
K	41518	PMC DISCOUNT NOTES	313396JH7	19	100	5.0100	25,000,000.00	24,612,444.44	382,708.33	
		12/12/06 07/19/07		8 8	000	5.1675	24,238,062.50	98.4497777778	SUNGARD	-8,326.39
Ø	41485	FEDL HOME LLN MTG CORP DISC	313396JM6	13	100	4.9600	20,000,000.00	49,196,444.44	1,040,222.22	
		11/01/06 07/23/07		40	000	5.1472	48,181,333.33	98.3928888889	SUNGARD	-25,111.11
K	41496	FEDL HOME LLN MTG CORP DISC	313396JM6	13	100	5.0100	30,000,000.00	29,517,866.67	563,625.00	
		11/17/06 07/23/07		8.7	000	5.1891	28,964,600.00	98.3928888889	SUNGARD	-10,358.33
KZ,	41538	FEDL HOME LLN MTG CORP DISC	313396KS1	13	100	4.9900	20,000,000.00	48,996,138.89	602,958.33	
		01/04/07 08/21/07		8.7	000	5.1536	48,412,902.78	97.9922777778	SUNGARD	-19,722.22
×	41520	FREDDIE MAC	313396LW1	19	100	4.9700	25,000,000.00	24,402,638.89	352,041.67	
		12/20/06 09/18/07		40	000	5.1639	24,061,222.22	97.6105555556	SUNGARD	-10,625.00
Ø	41578	FEDL HOME LLN MTG CORP DISC	313396NL3	19	100	5.0300	25,000,000.00	24,270,555.56	115,270.83	
		02/27/07 10/26/07		8.7	000	5.2053	24,158,173.61	97.0822222222	SUNGARD	-2,888.88
A	41571	FEDL HOME LLN MTG CORP DISC	313396QD8	19	100	5.0300	42,000,000.00	40,567,835.00	258,206.67	29,050.00
				40	000	5.2447	40,280,578.33	96.5900833333	SUNGARD	
ď	41615	FEDL HOME LLN MTG CORP DISC	313396QE6	9 1	100	4.9950	30 601 400 00	38,630,555.56	OU. DOI TT	18,055.56
,		US/SU/U IZ/U//U/	212206070	0 0	000	00000	15 000 000 00	14 400 000 00	6 125 00	4.333.33
a,	41613		2	0 00	000	5.1079	14,389,541.67	96.000000000000	SUNGARD	
K	41565	FEDT. HOME LIN MTG CORP DISC	313396SR5	6 E	100	4.9670	50,000,000.00	47,921,875.00	358,727.78	53,545.83
¢	0			45	000	5.2274	47,509,601.39	95.84375000000	SUNGARD	
N	41606	FEDL HOME LLN MTG CORP DISC	313396SR5	19	100	4.8400	25,000,000.00	23,960,937.50	30,250.00	
		03/23/07 02/04/08		4.0	000	5.0562	23,931,166.67	95.84375000000	SUNGARD	-479.17
	SUBTOTA	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES		23.01%(M)	_	5.0168	877,000,000.00	862,778,376.39	13,984,977.04	104,984.72
						5.1830	848,827,392.55	98.37837800000		-138,977.92

-180.56	-69.44	-1,555.55	-1,652.78	-333.33
1,134,979.17 SUNGARD	224,750.00 SUNGARD	982,222.22 SUNGARD	975,000.00 SUNGARD	65,625.00 SUNGARD
50,000,000.00 49,985,361.11 48,850,562.50 99.9707222222	24,992,680.56	50,000,000.00 49,882,888.89 48,902,222.22 99.7657777778	50,000,000.00 49,875,569.44 48,902,222.22 99.7511388889	24,912,166.67 99.64866666667
50,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00 48,902,222.22 9	25,000,000.00 24,846,875.00
5.2050	5.2200		u) u)	5.2500
100	100	100	100	100
19	19	1.9	1.9	19
0660P1R37	90485LR34	0660P1RH6	0660P1RJ2	4662JIRR3
41473 BOA CP 10/26/06 04/03/07	41560 UNION BANK CP 01/29/07 04/03/07	41491 BOA CP	41497 BOA CP 11/17/06 04/18/07	41594 JP MORGAN CP . 03/14/07 04/25/07



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	INVESTMENT	NT IN	INVENTORY	WITH MA	INVESTMENT INVENTORY WITH MARKET VALUE		I co (co) to	PAGE: 5
(RPIMKT)	INVESTME	NTS OF	TESTAND	NIS OUTSTANDING AS OF	INVESTMENTS OUTSTANDING AS OF 03/31/07 MAJOR SORT KEY IS ICC#		KUN: 04/03/07 00:01:20	07:10:00
INVEST DESCRIPTION	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCR INT UNREALIZED	REALIZED GAIN
PURC		BROK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE UN	UNREALIZED LOSS
41486 UNION BANK CP	90485LS17	13	100	5.1500	50,000,000.00	49,780,416.67	1,072,916.67	
11/02/06 05/01/07		46	000	5.2861	48,712,500.00	99.56083333333	SUNGARD	-5,000.00
41511 UNION BANK CP	90485LS17	13	100	5.1400	30,000,000.00	29,868,250.00	492,583.33	
12/07/06 05/01/07		46	000	5.2487	29,378,916.67	99.5608333333	SUNGARD	-3,250.00
41513 BOA CP	0660P1SB8	13	100	5.1550	50,000,000.00	49,707,222.22	823,368.05	
12/07/06 05/11/07		40	000	5.2720	48,890,243.06	99.4144444444	SUNGARD	-6,388.89
41593 JP MORGAN CP	4662J1SE1	13	100	5.2300	50,000,000.00	49,685,263.89	138,013.89	
03/13/07 05/14/07		16	000	5.2775	49,549,638.89	99.37052777778	SUNGARD	-2,388.89
41555 UNION BANK CP	90485LSF6	19	100	5.2100	30,000,000.00	29,806,766.67	295,233.34	
01/23/07 05/15/07		46	000	5.2958	29,513,733.33	99.35588888889	SUNGARD	-2,200.00
41607 BOA CP	0660P1TF8	13	100	5.2250	50,000,000.00	49,452,083.33	36,284.72	
03/27/07 06/15/07		40	000	5.2864	49,419,444.44	98.90416666667	SUNGARD	-3,645.83
41608 BOA CP	0660P1TF8	19	100	5.2250	25,000,000.00	24,726,041.67	18,142.36	
03/27/07 06/15/07		40	000	5.2864	24,709,722.22	98.90416666667	SUNGARD	-1,822.91
41609 UNION BK CP	90485LTF5	13	100	5.1500	50,000,000.00	49,452,083.33	35,763.89	
03/27/07 06/15/07		46	000	5.2096	49,427,777.78	98.90416666667	SUNGARD	-11,458.34
41574 UNION BANK CP	90485LTR9	19	100	5.2100	50,000,000.00	49,379,027.78	267,736.11	
02/23/07 06/25/07		46	000	5.3036	49,117,194.44	98.7580555556	SUNGARD	-5,902.77
41566 UNION BANK CP	90485LUA4	13	100	5.1700	33,000,000.00	32,517,833.33	241,697.50	
02/09/07 07/10/07		46	000	5.2846	32,284,385.83	98.53888888889	SUNGARD	-8,250.00
41580 UNION BANK CP	90485LUQ9	13	100	5.1100	25,000,000.00	24,583,583.33	113,555.56	
02/28/07 07/24/07		46	000	5.2181	24,481,902.78	98.33433333333	SUNGARD	-11,875.01
41603 UNION BANK CP	90485LWJ3	13	100	5.0800	40,000,000.00	39,008,333.33	67,733.33	
03/20/07 09/18/07		46	000	5.2139	38,972,711.11	97.52083333333	SUNGARD	-32,111.11
41604 BOA CP	0660P1WR8	13	100	5.1300	50,000,000.00	48,709,375.00	71,250.00	
03/22/07 09/25/07		40	000	5.2704	48,667,625.00	97.41875000000	SUNGARD	-29,500.00
AND TATABANANCE OF LANGE COMMENTS AND TAXABLE COMMENTS		10 375 (M)	-	7 1805	733 000 000 00	726.324.947.22	7.056.855.14	00'
SUBTOTAL (INV 19Pe) of COMMENCIAL FAFER DISC				5.2783	719,395,677.49	99,08935200000		-127,585.41

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SUNGARD

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41509 BANK OF AMERICA N C 12/01/06 04/02/07 11/08/06 04/03/07 41581 CHASE NEGOTIABLE CD 11/08/06 04/17/07

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BOA NEGOTIABLE C.D 41586 ROA NEGOTIABLE C.D

41575 BOA NEGOTIABLE C.D BOA NEGOTIABLE C.D



# MR. DANIEL DALY INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

PAGE: 6 RUN: 04/03/07 00:01:20

(RPIMKI)	WKT)		INVESTME	NTS OUT	STAND	NTS OUTSTANDING AS OF	INVESTMENTS OUTSTANDING AS OF 03/31/07 MAJOR SORT KEY IS ICC#		RUN: 04/03/	RUN: 04/03/07 00:01:20
INV	INVEST PURCH	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 41	41597 BOA NEGOTIABLE C.D 03/16/07 09/18/07	A NEGOTIABLE C.D 03/16/07 09/18/07	06050GF39	139	100	5.2500	30,000,000.00	29,992,831.14 99.97610381087	70,000.00 SUNGARD	-7,168.86
SUB	TOTAL (Inv Ty	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S		11.07%(M)		5.2751	415,000,000.00	414,945,279.46	4,084,511.79	-54,720.54
A 41	41369 MISSION BANK CD 07/16/06 07/1. 41498 MISSION AREA CR 11/02/06 11/0	MISSION BANK CD 07/16/06 07/16/07 MISSION RREA CR UNION 11/02/06 11/02/07		19 60 19 62	100 000 100 000	5.6300 5.6300 4.5000	100,000.00 100,000.00 100,000.00	98,442.39 98.4423888889 96,846.667	15.64 SUNGARD 12.50 SUNGARD	-1,557.61
SUB	STOTAL (Inv Ty	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	EPOSIT	.01% (M)		5.0650	200,000.00	195,289.06	28.14	.00
		CITI BANK TIME DEPOSIT 06/07/06 06/06/07		F 4 6	100	5.4000	5,000,000.00	4,951,600.00	750.00 SUNGARD	-48,400.00
		CITIBANK PTD 270490733 08/09/06 08/09/07		4 4 6	000	5.5000	5,000,000.00	98.0897222222	SUNGARD	-95,513.89
				P 4 6	000	5.3000	10,000,000.00	95.95200000000	SUNGARD 729 17	-404,800.00
		01/19/07 01/19/08		63 63	000	5.2500	5,000,000.00	95.7026666667	SUNGARD	-214,866.67
A 41	41558 CITIBANK 01/25/0	CITIBANK PTD 270491111 01/25/07 01/25/08		4 4 8	000	5.4500	10,000,000.00	95.61466666667	SUNGARD	-438,533.33
SUE	STOTAL (Inv Ty	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M	EPOSIT M	.90% (M)				33,797,886.11 96.56538900000	5,229.17	.00
		GRAND TOTAL	TOTAL			4.9800	4.9800 3798200000.00 3749457831.78 37,495,718.41 5.1417 377920785.16 98.7167050000	3749457891.78 98.7167050000		1,085,493.12



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BOOK VALUE	43,916,425.00 48,801,736.11 48,801,736.11 34,170,966.67 24,386,381.94	200,077,245.83	24,657,226.56 49,298,828.13 19,875,000.00 24,980,583.50	14,974,218.75 14,974,218.75 14,974,218.75 14,974,218.75	49,828,125.00 49,828,125.00 49,828,125.00	49,828,125.00 49,828,125.00 49,828,125.00	527,505,388.19	24,356,680.56 48,899,333.33 48,257,000.00	24,006,388.89 48,174,444.44 47,910,694.44	14,467,733.33 14,465,654.17 14,463,575.00	24, 381, 555, 56 47, 558, 638, 89 23, 779, 977, 78 42, 827, 911, 50 84, 94, 94, 94, 95
PAR VALUE SHARES	45,000,000.00 50,000,000.00 50,000,000.00 35,000,000.00 25,000,000.00	205,000,000.00	25,000,000.00 50,000,000.00 20,000,000.00 25,000,000.00	15,000,000.00 15,000,000.00 15,000,000.00	50,000,000.00	50,000,000.00	530,000,000.00	55,000,000.00	50,000,000.00	15,000,000.00 15,000,000.00 15,000,000.00	15,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 37,000,000.00 20,000,000.00
BOOK	97.592 97.603 97.631 97.546	97.599	98.629 98.598 99.375	99.828	99.656 99.656 99.656	99.656	99.529	97.427 97.799 96.514	96.026	96.452 96.438 96.424	96.410 97.526 95.117 95.120 95.173 95.390
TRDNG	4.990 5.051 4.963	5.014	4.506 5.032 4.611	4.716 4.716 4.716	4.807	4.807	4.778	5.224 5.224 5.194	5.103	5.174	5.176 5.188 5.247 5.247 5.217 5.106 5.065
CUPN	4.930 4.930 4.930 4.845	. 893	3.625 2.750 4.250	4.625	4.625	4.625	4.377	5.090	4.960	4.990	4.990 4.991 4.991 4.965 4.965 4.965
SAF/ PURP	0000		0000	0000	0000	0000		0000	0000	0000	000000000000000000000000000000000000000
MATURITY PURCHASE (TICKER) DATE	100 08/30/07 03/05/07 100 09/06/07 03/15/07 100 09/06/07 03/15/07 100 09/20/07 03/28/07 100 09/27/07 03/29/07	5.38%(C)	100 06/30/07 11/14/05 100 08/15/07 12/29/06 100 11/30/07 02/08/06 100 01/31/08 01/31/06	02/29/08 02/29/08 02/29/08 02/29/08	03/31/08 03/31/08 03/31/08	03/31/08 03/31/08 03/31/08	14.19%	100 04/11/07 10/27/06 100 04/25/07 10/25/06 100 05/02/07 11/27/06 100 07/11/07 11/01/06	07/11/07	07/31/07 08/01/07 08/02/07	00 08/03/07 11/17/06 00 09/12/07 03/20/07 00 12/28/07 01/04/07 00 02/01/08 02/14/07 00 02/01/08 02/16/07 00 02/01/08 03/22/07 00 02/01/08 03/23/07
FUND NO.	22222		2222	2222	1222	4444		ÄÄÄÄ	1222	1222	AAAAAAA
CUSID	TREAS BILL 912795ZX2 TREAS BILL 912795ZY0 TREAS BILL 912795ZY0 TREAS BILL 912795A27 TREAS BILL 912795A35	TREASURY BILLS	912828DY3 912828CR9 912828EP1 912828EF0	912828EY2 912828EY2 912828EY2 912828EY2	(99.21) 912828EZ9 912828EZ9 912828EZ9	912828EE9 912828EES9 912828EES9	TREASURY NOTES	COUNT NOTES 313588EEL NATL MTG ASSN DI 313588EUS NATL MTG ASSN DI 313588EUS NATH MATH MTG ASSN DI 313588EE	10	SN DI	ASSN DI ASSN DI ASSN DI ASSN DI ASSN DI ASSN DI ASSN DI
DESCRIPTION	UNITED STATES UNITED STATES UNITED STATES UNITED STATES	(Inv Type) 11	T NOTE (98.205) T NOTE (98.20) T NOTE (99.12)	T NOTE	TREASUR T NOTE T NOTE	T NOTE T NOTE T NOTE		FEDERAL FEDERAL FEDERAL	FUMA DIS FEDERAL	FNMA DISCOUNT FEDERAL NATL FEDERAL NATL	PEDERAL NATE PEDERAL NATE PEDERAL NATE PEDERAL NATE PEDERAL NATE PEDERAL NATE PEDERAL NATE PEDERAL NATE
INVSMT NO.	A 41582 A 41590 A 41591 A 41611 A 41614	SUBTOTAL	A 40980 A 41522 A 41106		A 41211 A 41211 A 41212	A 41214 A 41215 A 41216 A 41217	SUBTOTAL	A 41474 A 41469 A 41505	A 41459	A 41492 A 41493 A 41493	A 41598 A 41535 A 41568 A 41579 A 41579 A 41605



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INVESTWHENTS OUTSTAINING AS OF 3/31/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

INVSMI NO.	AT DESCRIPTION		CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
A 416	41613 FEDL HOME LLN 41565 FEDL HOME LLN 41606 FEDL HOME LLN	MTG	CORP D 313396SC8 CORP D 313396SR5 CORP D 313396SR5	100	01/22/08 02/04/08 02/04/08	03/29/07 02/08/07 03/23/07	0000	4.967	5.108	95.930 95.019 95.725	15,000,000.00 50,000,000.00 25,000,000.00	14,389,541.67 47,509,601.39 23,931,166.67
SUBTOTAL	(Inv Type)	44 FMC DISCOUR	DISCOUNT NOTES		22.83%(C)	& (C)		5.017	5.183	96.788	877,000,000.00	848,827,392.55
												4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4
A 41	41473 BOA CP		0660P1R37	100	04/03/07		000	5.205	5.327	107.76	50,000,000.00	48,850,562.50
A 41	UNION BANK	CP	90485LR34	100	04/03/07		000	5.220	5.269	99.072	25,000,000.00	24,768,000.00
A 41.	BOA		OGGOPIRHG	100	04/17/07		000	5.200	5.317	400.00	50,000,000,00	48,902,222.22
A 41	BOA CP		0660P1RJ2	100	04/18/07	11/17/06	000	5.200	5.317	#00.76 882 882 882	25.000.000.00	24.846.875.00
A 41	41594 JP MORGAN CF		4662ULKES	100	05/01/07		000	150	5.286	97.425	50.000.000.00	48.712.500.00
A 41	41486 UNION BANK C	3 8	904851317	100			000	5.140	5.249	97.930	30,000,000.00	29,378,916.67
4 4	BOA CD	4	0660P1SB8	100			000	5.155	5.272	97.780	50,000,000.00	48,890,243.06
4 4		0	4662J1SE1	100			000	5.230	5.278	660.66	50,000,000.00	49,549,638.89
4 4	TINTON BANK	CP	90485LSF6	100	05/15/07	01/23/07	000	5.210	5.296	98.379	30,000,000.00	29,513,733.33
A 41			0660P1TF8	100	06/15/07	03/27/07	000	5.225	5.286	98.839	50,000,000.00	49,419,444.44
A 41			0660P1TF8	100	06/15/07		000	5.225	5.286	98.839	25,000,000.00	24,709,722.22
A 41			90485LTF5	100	06/15/07		000	5.150	5.210	98.856	50,000,000.00	49,427,777.78
A 41		G C	90485LTR9	100	06/25/07		000	5.210	5.304	98.234	50,000,000.00	49,117,194.44
A 4	UNION BANK	CP	90485LUA4	100	07/10/07		000	5.170	5.285	97.831	33,000,000.00	32,284,385.83
A 4	UNION BANK	CP	90485LUQ9	100	07/24/07		000	5.110	5.218	97.928	25,000,000.00	24,481,902.78
4	UNION BANK	CP	90485LWJ3	100	09/18/07		000	5.080	5.214	97.432	000,000	38,972,711.11
A 41	41604 BOA CP		0660P1WR8	100	09/25/07	03/22/07	000	5.130	5.270	97.335	50,000,000.00	48,667,625.00
THEOREMAN	(Tour Breez)	O1 COMMEDCIAL	DAPER DISC		19.35%(C)	% (C)		5.181	5.278	98.144	733,000,000.00	719,395,677.49
Subject	(TILL APPE)							-				
											4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	000000
A 41	11509 BANK OF AMER	AMERICA N C D	06050GYU8	100			000	5.280	5.280	100.000	50,000,000.00	50,000,000.00
A 41	11487 BOA CD		06050GYD6	100			000	5.320	5.320	100.000	50,000,000.00	50,000,000.00
A 41	41581 CHASE NEGOTIABLE	IABLE CD	16144RDH3	100			000	5.255	5.255	100.000	35,000,000.00	35,000,000,00
A 4.1	41488 BOA CD		06050GYE4	1.00			000	5.320	5,320	100.000	50,000,000.00	50,000,000.00
A 41	41575 BOA NEGOTIABLE		06050GC65	100			000	5.315	5.315	100.000	50,000,000.00	50,000,000.00
A 41	41584 BOA NEGOTIABLE	BLE C.D	06050GD64	100	09/04/07		000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41	BOA	BLE C.D	06050GD64	100			000	5.240	5.240		50,000,000.00	50,000,000.00
A 4.1	ALERG BOA NEGOTIABLE		06050GD72	100	10/10/60		000	5.240	5.240		20,000,000.00	20,000,000,00
Λ 41	BOA	BLE C.D	06050GF39	100	09/18/07	03/16/07	000	5.250	5.250	100.000	30,000,000.00	30,000,000,00
										0 0 0	000000000000000000000000000000000000000	111 000 000 001
SHRWOTAL	(Inv Type)	91 NEGOTIABLE C.D.'S	C.D. 'S		11.16%(C)	*(C)		5.275	5.275	100.000	415,000,000.00	
	HAS MISSION BANK	CD		100	07/16/07	07/16/07 07/16/06	000			100.000	100,000.001	1100,000,000
				100	11/02/01	11/02/07 11/02/06	000	4.500	4.500	100.000	100,000.00	00.000.001
MBILL	METIONAL (Inv Types) 1010 PUBLIC TIME DEPOSIT	1010 PUBLIC 7	TIRE DEPOSIT		.01	01% (C)		5.065	5.065	100.000	00/000/002	SE ONO SES



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INVESTMENTS OUTSTANDING AS OF 3/31/07 MAJOR SORT KEY IS ICC#

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	BOOK VALUE		5,000,000.00	5,000,000.00	10,000,000.00	5,000,000.00	10,000,000.00		35,000,000.00		3.717.910.785
	PURCHASE SAF/ CUPN TRDNG BOOK PAR VALUE DATE PURP RATE YIELD PRICE SHARES		5,000,000.00	5,000,000.00	10,000,000.00	5,000,000.00	10,000,000.00		35,000,000.00	STREET PRODUCT AND RESPONSE BREEFING BR	4 980 5.142 97.886 3.798.200.000.00 3.717.910.785.16
	BOOK	1 1 1 1	100.000	5.500 100.000	5,300 5,300 100,000	5.250 100.000	5.450 5.450 100.000		5.379 5.379 100.000		97,886
	TRDNG	1 1	5.400	5.500	5.300		5.450		5.379	11 11 11 11 11 11 11 11 11 11 11 11 11	5.142
03	CUPN	-	5.400	5.500		5.250		1 1 1	5.379	11 11 11 11 11 11 11 11 11 11 11 11 11	4.980
SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE SAF/ CUSIP NO. (TICKER) DATE PURP		STT 100 06/06/07 06/07/06 000 5.400 5.400 100.000			100 01/19/08 01/19/07 000			SHRHORDI. (Thy Type) 1011 PUBLIC TIME DEPOSIT MONTHLY .94%(C)	REPORT TOTALS	PIXED PIXED
	INVSMT DESCRIPTION		TISOUS STATE BANK TIME DEPOSIT	A 41419 CITTEDANK DTD 270490733					SHRTOHAL (Thy Type) 1011 PUB	147	



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PAGE: 1 RUN: 04/03/07 00:01:18 100,000.00 PAR VALUE SHARES 5.630 100.000 BOOK PRICE YIELD TRDNG 5.630 RATE CUPN MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS 100 07/16/07 07/16/06 000 100 11/02/07 11/02/06 000 FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE PURP CUSIP A 41369 MISSION BANK CD A 41498 MISSION AREA CR UNION DESCRIPTION

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100.00%(C)	5.065	5.065	100.000	200,000.00	
REPORT TOTALS	11 11 11 11	11 11 11 11	10 10 10 10 10 10		
ASSETS FIXED	D 5.065	5.065	100.000	200,000.00	

SUBTOTAL (Bank) 19 BANK OF NEW YORK

100,000.00 100,000.00 200,000.00 200,000.00

100,000.00

BOOK VALUE



# CITY/COUNTY OF SAN FRANCISCO

\* ACTIVE

	PAGE: 1	RUN: 04/03/07 00:01:16			BANK BROK MATURITY TRADE/ TXN COUFON PAR VALUE BOOK VALUE (INTEREST) (GAIN)/LOSS
- 0					BOOK VA
EN. URBIEL URBI HALOLOURIANO	DETAIL TRANSACTION REPORT - FIXED INCOME	.07	50	ID FUNDS	PAR VALUE
4	N REPORT -	03/01/07 TO 03/31/07	SETTLEMENT DATE BASIS	POOLED FUNDS	TXN COUPON
	TRANSACTIO!	03/01/07	SETTLEME	FUND: 100	TRADE/
T N N T	DETAIL			FUND	OK MATURITY
M M					BANK BR
	TRANSACTIONS *				DESCRIPTION/POOL#

				FUND	100		POOLE	POOLED FUNDS			
INV #	DESCRIPTION/POOL#	BANK BE	BROK M	MATURITY /ENTRY	TRADE/ SETTLE	TYP Y	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC) A	(INTEREST)	(GAIN)/LOSS
		1	-	-							
41136	T NOTE (99.27)	1.9	40 0	02/29/08	03/05/07	SALE	4.625	-15,000,000,000.00 -14,974,218.75	14,974,218.75	-9,425.95	1,171.87
amy 41210	y 41210 TREASURY NOTES (99.21	13	0	03/31/08		INTR	4.625		62.101.62	-1,156,250.00	14,962,472.63
amy		03/31/07		04/02/07			4.807				1,156,250.00
41211	T NOTE (99.21)	19		03/31/08	03/31/07	INTR	4.625			-1,156,250.00	1 156 250 00
41212	T NOTE (99.21)	19		03/31/08		INTR	4.625			-1,156,250.00	
amy		03/31/07		04/02/07			4.807				1,156,250.00
41213	T NOTE (99.21)	13	400	03/31/08	03/05/07	SALE	4.625	-50,000,000.00	171.875.00	-991,071.43	-78,125.00 50 897 321 43
41214	T NOTE (99.21)	19	0	03/31/08		INTR	4.625		1	-1,156,250.00	
amy		03/31/07		04/02/07			4.807				1,156,250.00
41215	T NOTE (99.21)	19		03/31/08		INTR	4.625			-1,156,250.00	
amy	a Month	03/31/07		04/02/07	03/31/07	TAMES	4.807			1 156 250 00	1,156,250.00
4 1216	T NOIE (99.21)	03/31/07		03/37/00			4.807			00.000,000,1	1,156,250,00
41217	T NOTE (99.21)	119		03/31/08		INTR	4.625			-1,156,250.00	
amy		03/31/07		04/02/07			4.807				1,156,250.00
41460	41460 FNMA DISCOUNT NOTES	1.9	87 0	03/06/07		MAT	5.030	- 20,000,000,00-	-48,924,138.89	-1,075,861.11	
amy				04/02/01			5.141				50,000,000,00
41461	41461 TREASURY BILLS	13	40 0	04/05/07		SALE	4.825	- 20,000,000,00	-48,780,347.22	-1,159,340.28	2,437.50
amy		,		03/27/07			4.946	000	1,219,652.78	115 024 02	49,937,250.00
41462	TREASURY BILLS	F A	0 0	04/02/07	03/27/07	SALE	4 946	00.000,000,6-	121.965.28	CO.#CC.CTT_	4.993.750.00
41463	POB CP	6	40 0	03/20/07		MAT		- 50,000,000,00	-48,847,777.78	-1,152,222.22	
amy				04/02/07							50,000,000.00
41467	BOA CD	13	40 0	03/06/07	03/06/07	MAT	5,315	-25,000,000.00	-25,000,000.00	-516,736.11	
amy				04/02/07						40	25,516,736.11
41472	BOA CP	19	0 0	03/20/07	03/20/07	MAT	5.337	- 20'000'000'0s-	-48,347,743.00	-T,052,250.34	50,000,000.00
41478	BOA CD	1.9	40 0	03/06/07		MAT		- 50,000,000,00-	-50,000,000.00	-927,500.00	
amy				04/02/01			5.300			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	50,927,500.00
41479	BOA CD	1.9	40 0	03/06/07		MAT	5.300	- 50,000,000.00	-50,000,000.00	-927,500.00	50 927 500 00
amy		0	0 0	04/02/07	03/06/07	CALE	3 500	- 45 000 000 00	-44.604.492.19	-445.673.08	-246,093.75
A Labor	I MOID	7		03/20/07			5.054		395,507.81		45,296,259.02
41503	BOA CP	1.9	40 0	03/22/07		MAT	5.225	- 50,000,000,00-	-49,143,680.56	-856,319.44	
amy			0	04/02/07	03/22/07		5.316				20,000,000,00
41504	BOA CP	1.9	40 0	03/23/07	03/23/07	MAT	5.225	- 50,000,000.00	-49,136,423.61	-863,576.39	50.000.000.00
amy	COPR WAS A SECOND TANGETON	0	0 0	04/02/07		MAD	5 125	- 50.000.000.00	-49.352.256.94	-647,743.06	
41514		H		04/02/07	03/09/07		5.192				20,000,000.00
41519	FHLB	1.9	45 0	03/07/07		MAT	5.121	-25,000,000.00 -24,679,937.50	24,679,937.50	-320,062.50	000 000
4mV			J	04/02/07	03/07/07		5.187				25,000,000.00



# CITY/COUNTY OF SAN FRANCISCO

\* ACTIVE TRANSACTIONS \*

	PAGE: 2	RUN: 04/03/07 00:01:16		
AR. DANLED DALL ALUSUS ALUS	DETAIL TRANSACTION REPORT - FIXED INCOME	03/01/07 TO 03/31/07	SETTLEMENT DATE BASIS	FUND: 100 POOLED FUNDS

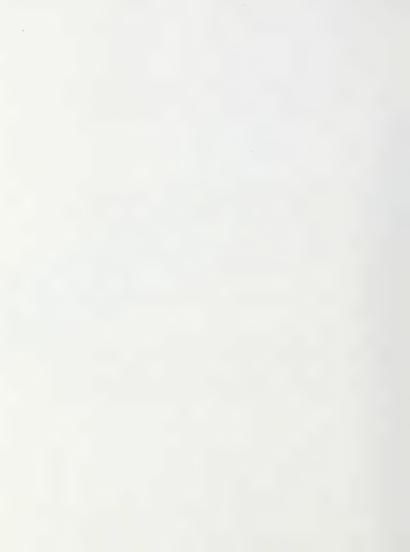
GAIN)/LOSS SETTLEMENT	6	-694.44	24,659,722.22		20,000,000.00	1,187.50	, 250.00	30,000,000,00	416.67	19,983,033.33	000	25,000,000.00	30,000,000.00		16,000,000.00		25,109,583.33	-825.00	44,586,675.00	-1,500.00	4,908,500.00	:	40, Le3, 644.44	25.102.277.78		25,000,000.00		000.000	00 204	00.0	555.56		000.000	000 000	000.00	000.000		444.44	
(GAI	6	33,000	24,659		50,000	1 000	47, 43	30,000		19,983	L	75,000	30,000,		16,000,		25,109		44,586	-1,	4,908,		40,163,	25, 102		25,000,		-35,000,000.00	00 207	0 H C * C * L	-49,370,555.56		-50,000,000.00	000 000 03	-20,000,	-50,000,000.00		-39,294,444.44	
(INTEREST) AMORT/ (ACCRET)	-432,300.00	-265,958.34		-503,902.78		-526,701.39	-239 708 33		-157,225.00		-214,284.72	-252 783 33		-132,394.67		-109,583.33		-156,875.00		-32,377.78		-163,644.44	0000	-102,277.78	-65,500.00														
BOOK VALUE PREM / (DISC)	-32,567,700.00	-24,393,069.44	606,930.56	-49,496,097.22		-49,411,736.11	-29 760 291 67		-19,826,225.00	173,775.00	-24,785,715.28	-29 747 216 67		-15,867,605.33		-25,000,000.00		-44,428,975.00	571,025.00	-4,874,622.22	125,377.78	-40,000,000.00	00000	-25,000,000.00	-24,934,500.00		35,000,000.00		43,916,425.00	40 270 EEE EE	-629.444.44	50,000,000.00		20,000,000.00	0 0 0 0 0 0	20,000,000.00	29.294.444.44	-705,555.56	
PAR VALUE ORIGINAL FACE	-33,000,000.00	-25,000,000.00		-50,000,000.00		-50,000,000.00	-30.000.000.00		-20,000,000.00		-25,000,000.00	-30 000 000 00		-16,000,000.00		-25,000,000.00		-45,000,000.00		-5,000,000.00		-40,000,000.00		-25,000,000.00	-25,000,000.00		35,000,000.00		45,000,000.00	0000000	00,000,000,00	50,000,000.00		50,000,000.00		20,000,000.00	40 000 000 00		
COUPON	5.240	4.910	5.032	5.110	5.162	4.925	4.864	5.272	4.965	5.009	5.230	5 230	5.274	5.136	5.179	5.260	5.260	5.020	5.085	4.960	5.088	5.260	5.260	5.260	5.240	5.254	5.255	5.255	4.870	4.990	5 216	5.240	5.240	5.240	5.240	5.240	0 80	5.171	
TYP	MAT	SALE		MAT		SALE	FAM		SALE		MAT	Feb		MAT		MAT		SALE		SALE		MAT		MAT	MAT		PURC		PURC		PURC	PURC		PURC		PURC	DITTE		
TRADE/ SETTLE	03/29/07	03/27/07	03/27/07	03/20/07	03/20/07	03/27/07	03/07/07	03/06/07	03/16/07	03/16/07	03/19/07	03/13/07	03/23/07	03/28/07	03/28/07	03/01/07	03/01/07	03/02/07	03/05/07	03/27/07	03/27/07	03/13/07	03/13/07	03/20/07	03/20/07	03/16/07	03/01/07	03/01/02	03/02/07	03/05/07	03/02/07	03/02/07	03/06/07	03/02/07	03/06/07	03/02/07	03/00/01	03/06/07	
MATURITY /ENTRY	03/29/07	04/07/07	03/27/07	03/20/07	04/02/07	04/05/07	03/21/07	04/02/07	03/22/07	03/20/07	03/19/07	04/02/07	04/02/07	03/28/07	04/02/07	03/01/07	04/02/07	05/10/01	03/05/07	10/60/80	03/27/07	03/13/07	04/02/07	03/20/07	03/16/07	04/02/07	04/03/07	03/02/01	08/30/02	03/05/07	06/01/07	09/04/07	03/05/07	09/04/07	03/02/01	09/01/01	03/03/03	03/06/07	
BROK	4 0	4.0		83		40	46		40		46	9.0		45		16		40		40		16		16	4.1		16		40		45	4 0		40		40	9		
BANK	19	19		13		13	0	ì	6 T		13	0	H	19		19		19		13		13		13	19		1.9		13		H.	1.9		1.9		1.9	,	3	
DESCRIPTION/POOL#	BOA CP	UNITED STATES TREAS BI		41546 FEDERAL NATL MTG ASSN		TREASURY BILLS	THION BANK CD	WIND WOTHO	TREASURY BILLS		UNION BANK CP	THE CANADA TO SERVICE OFFI	UNITON DAIN	FEDL HOME LOAN BK CONS		CHASE NEGOTIABLE CD		UNITED STATES TREAS BI		UNITED STATES TREAS BI		CHASE CD		CHASE NEGOTIABLE CD	E E E	1	CHASE NEGOTIABLE CD		41582 UNITED STATES TREAS BI		FEDL HOME LOAN BK CONS	BOA NEGOTTABLE C.D		BOA NEGOTIABLE C.D		BOA NEGOTIABLE C.D		4158/ FEDL HOME LLN MIG CORF	
INV # USER	41523	amy 41545	amy	41546	ашх	41548	amy	amv	41552	amy	41553	amy	/ CCT#	41559	amy	41561	amy	41562	amy	41563	amy	41567	amy	41573	41577	amv	41581	amy	41582	amy	41583	41584	amy	41585	amy	41586	amy	4158/ amy	



### CITY/COUNTY OF SAN FRANCISCO

	PAGE: 3	RUN: 04/03/07 00:01:16			
MR. DANIEL DALY 415-554-4487	DETAIL TRANSACTION REPORT - FIXED INCOME	03/01/07 TO 03/31/07	SETTLEMENT DATE BASIS	FUND: 100 POOLED FUNDS	
	* ACTIVE TRANSACTIONS *				

(GAIN)/LOSS SETTLEMENT		-47,744,708.33	-19,116,177.78		-48,801,736.11	-48 801 736 11		-19,910,857.78		-49,549,638.89	00 370 040 00	00.070,040,4	-30,000,000.00		-24,381,555.56		-23,912,166.67	-23,898,611.11		-14,327,700.00	4	-39,673,833.33	-20 070 711 11	44.44.70	-48,667,625.00		23,939,062.50		23,931,166.67		-43,413,444.44	00 000 000 00		84,979,999,98		20,241,183.33		14, 170, 966.6
(INTEREST) AMORT/(ACCRET)		4.	-1		4-	4-		-1		4-		7	6-		-2	4	7-	-2		-17		-3			- 4		-2.		12		7			7.				
PREM / (DISC)	47,744,708.33	19,116,177.78	-883,822.22	48,801,736.11	-1,198,263.89	-1.198.263.89	19,910,857.78	-89,142.22	49,549,638.89	-450,361.11	24,846,875.00	30.000.000.00		24,381,555.56	-618,444.44	23,912,166.67	23.898.611.11	-1,101,388.89	14,327,700.00	-672,300.00	39,673,833.33	-326,166.67	11.11/2/6/06	48.667,625,00	-1,332,375.00	23,939,062.50	-1,060,937.50	23,931,166.67	-1,068,833.33	49,419,444.44	-580,555.55	24,709,722.22	49 457 777 78	-572.222.22	29.251,183.33	-748,816.67	34,170,966.67	829,033.33
PAR VALUE ORIGINAL FACE	50,000,000.00	20,000,000.00		20,000,000.00		50,000,000.00	20,000,000.00		50,000,000.00		25,000,000.00	30.000.000.00		25,000,000.00		25,000,000.00	25.000.000.00		15,000,000.00		40,000,000.00	000	40,000,000.00	50.000.000.00		25,000,000.00		25,000,000.00		20,000,000.00		25,000,000.00	000 000 00	00,000,000	00.000.000.05		35,000,000.00	
YIELD	4.790	4.880	5.106	4.930	5.051	4.930	5.176	5.199	5.230	5.278	5.250	5.250	5.250	5.060	5.188	4.880	4.880	5.105	4.860	5.088	5.150	5.192	5.080	5.130	5.270	4.850	5.065	4.840	5.056	5.225	5.286	5.225	0.286	5 210	5 020	5.149	4.845	0 20 1
TYP	PURC	PURC		PURC		PURC	PURC		PURC		PURC	PITEC		PURC		PURC	PITE		PURC		PURC		PURC	PITEC		PURC		PURC		PURC		PURC	Darre	FORC	DIID		PURC	
SETTLE	03/08/07	03/09/07	03/12/07	03/09/07	03/15/07	03/09/07	03/07/07	03/09/07	03/13/07	03/13/07	03/14/07	03/14/07	03/16/07	03/20/07	03/20/07	03/20/07	03/20/07	03/20/07	03/20/07	03/20/07	03/20/07	03/20/07	03/20/07	70/27/50	03/22/07	03/22/07	03/23/07	03/22/07	03/23/07	03/26/07	03/27/07	03/26/07	03/27/07	03/26/07	03/23/07	03/26/07	03/28/07	100/00/00
/ENTRY	02/11/08	03/12/07	03/12/07	10/90/60	03/12/07	09/06/07	04/09/07	03/12/07	05/14/07	03/20/07	04/25/07	03/20/07	03/20/07	09/12/07	03/20/07	02/04/08	03/20/07	03/20/07	02/15/08	03/20/01	05/16/07	03/20/07	10/81/60	09/25/07	03/22/07	02/01/08	03/22/07	02/04/08	03/22/07	06/15/07	03/27/07	06/15/07	03/27/07	09/37/01	09/21/07	08/27/07	09/20/07	0/00/00
DATE	40	4.5		40		40	10		16		16	4.0		40		40	0.4		40		4.5		46	0.4		40		40		40		40		9	9		40	
CASH	19	1.9		13		19	13		1.9		13	0	1	1.9		13	0	ì	13		19	,	13	10	ì	19		119		1.9		1.9	,	2	0	2	6.1	
DESCRIPTION/POOL#	41588 FEDERAL NATL MTG ASSN	FEDERAL NATL MTG ASSN		UNITED STATES TREAS BI		UNITED STATES TREAS BI	41592 FEDL HOME LOAN BK CONS		JP MORGAN CP		JP MORGAN CP	G C STREETEGODAN SOG	100	41598 FEDERAL NATL MTG ASSN		FNMA DISCOUNT NOTES	Name of the state	The state of the s	FEDERAL NATL MTG ASSN		FEDL HOME LOAN BK CONS		UNION BANK CP	000	200	FEDERAL NATL MTG ASSN		41606 FEDL HOME LLN MTG CORP		BOA CP		BOA CP		41609 UNION BK CP	VI NAME AND A PROPERTY AND ASSESSMENT OF THE PARTY OF THE		AIGH HNITTED STATES TREAS BI	OM I Day of the same of the same
INV #	41588	amy 41589		41590		41591	41592	amy	41593	amy	1594	amy		41598	amy	669	amy	Amy Vine	41601	amy	41602	ашу	1603	amy		41605	amy	41606	amy	41607	amy	41608 BOA	amy	41609	amy	01015	41611	TTOTA

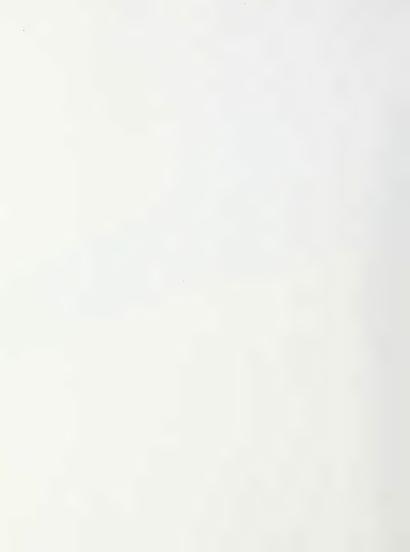


PAGE: 4 RUN: 04/03/07 00:01:16 CITY/COUNTY OF SAN FRANCISCU M. DANIEL DALY 415-554-4487 DEFALITANASCOTION REPORT - PIXED INCOME 10301/07 TO 3031/07 SETTLERNY DATE BASIS

THOMAS

\* ACTIVE TRANSACTIONS \*

OL# BANK BROK MATURITY TRADE/ TXN COUPON PAR VALUE BOOK VALUE (INTEREST) (GAIN)/LOSS CASH DATE /BNTRY SETTLE TYP YIELD ORIGINAL FACE PRRM / (DISC) AMORT/ (ACCRET) SETTLEMENT	-14,389,541.67	-24,386,381.94	-38,601,400.00
BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET)			
BOOK VALUE PREM / (DISC)	14,389,541.67	.613,618.06 -613,618.06 38,601,400.00	-1,398,600.00
PAR VALUE ORIGINAL FACE	89 01/22/08 03/28/07 PURC 4.900 15,000,000.00 14,389,541.67 03/29/07 03/29/07 5.108 5.108 5.108 5.108	40 9/27/07 03/28/7/ PURC 4:855 25,000,000:00 24,285,381.54 03/29/07 03/29/07 4.977 -6.135,18.06 45 12/07/07 03/30/07 PURC 4:995 40,000,000.00 38,601,400.00	
TYN COUPON	5.108	4.995	5.176
TYP	PURC	PURC	
TRADE/ SETTLE	03/28/07	03/28/07 03/29/07 03/30/07	03/30/07
BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	01/22/08 03/28/07 03/29/07	09/27/07 03/28/07 03/29/07 03/29/07 12/07/07 03/30/07	03/30/07 03/30/07
BROK		4 4	
BANK	119	19	
INV # DESCRIPTION/POOL#	41613 FEDL HOME LLN MTG CORP 19	41614 UNITED STATES TREAS BI 19 1y 41615 FEDL HOME LLN MTG CORP 19	
INV # USER	41613 amy	41614 amy 41615	ашу



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PAGE: 5 RUN: 04/03/07 00:01:16 -1132414005.00 -327,238.19 310,182,233.83 5,432.29 SETTLEMENT (GAIN) / LOSS -3,860,582.28 -8,093,750.00 -10556157.15 (INTEREST) CITY/COUNTY OF SAN FRANCISCO
AR. DANIEL DALY
DETAIL PARSON
DETAIL PARSON
(0)/01/01/01 00 03/31/07
REPORT GRAND TOTALS AMORTIZATION/ (ACCRETION) -22585995,00 -305999845.65 4,000,154.35 PREMIUM/ (DISCOUNT) ASSETS 1132414005.00 BOOK VALUE -741191084.51 ORIGINAL FACE 5.164 1155000000.00 -310000000.00 5.263 -749000000.00 PAR VALUE \* ACTIVE TRANSACTIONS \* 4.968 TYPE/ WEIGHTED 4.807 YIELD 10) 20)

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743,938,326.17



CITY/COUNTY OF SAN FRANCISCO M.R. DANIEL DALY 4 15-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 03/01/07 TO 03/31/07 SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS

\* ACTIVE TRANSACTIONS \*

PAGE: 6 RUN: 04/03/07 00:01:17

(GAIN)/LOSS SETTLEMENT	23,250.00	1,407.50	4	63,660.06	1,125.00	45,638.89	22,604.17	46,930.56
(INTEREST) AMORT/(ACCRET)	-23,250.00	-1,407.50	-23,680.56	-1,125.00	-45,638.89	-22,604.17	-46,930.56	
BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET)								
PAR VALUE ORIGINAL FACE								
TYN COUPON	R 5.400	R 5.630	ш, г	U 44	4.500 R 5.300	5.300 R 5.250	5.250 R 5.450	5.450
TYP	INI	INI	INI	INI	INI	INI	INI	
Y TRADE/ SETTLE	03/31/07	03/31/07	03/31/07	03/31/0/	03/31/07 03/31/07	03/31/07	03/31/07	03/31/07
ATURITY	06/06/07 03/31/07 INTR 04/02/07 03/31/07	07/16/07 03/31/07 INTR 04/02/07 03/31/07	08/09/07 03/31/07 INTR	11/02/07 03/31/07 INTR	04/02/07 03/31/07 01/02/08 03/31/07 INTR	04/02/07 03/31/07 01/19/08 03/31/07 INTR	04/02/07 03/31/07 01/25/08 03/31/07 INTR	04/02/07
BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	19	19 07/16/07 03/31/07 03/31/07 04/02/07 03/31/07	19	19 11/02/07 03/31/07	03/31/07 04/02/07 03/31/07 19 01/02/08 03/31/07	03/31/07 04/02/07 03/31/07 19 01/19/08 03/31/07 I	03/31/07 04/02/07 03/31/07 19 01/25/08 03/31/07	03/31/07 04/02/07 03/31/07
DESCRIPTION/POOL# MEMO	41330 CITI BANK TIME DEPOSIT VJ	41369 MISSION BANK CD	41419 CITIBANK PTD 270490733	1y 41498 MISSION AREA CR UNION	17 41528 CITIBANK PTD 270491061	amy 41554 FIRST NATL BK PUBLIC T	NY 41558 CITIBANK PTD 270491111	
INV # USER	41330 amy	41369 amy	41419	amy 41498	amy 41528	amy 41554	amy 41558	amy



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RUN: 04/03/07 00:01:17 SETTLEMENT PAGE: (GAIN) / LOSS (INTEREST) AMORTIZATION/ (DISCOUNT) (ACCRETION) DETAIL TRANSACTION REFORT - FIXED INCOME 03/01/07 TO 03/31/07 REPORT GRAND TOTALS PREMIUM/ ASSETS BOOK VALUE ORIGINAL FACE VALUE D M PAR VALUE \* ACTIVE TRANSACTIONS \* TYPE/ WEIGHTED TXN# YIELD PAR

-164,636.68

5.377

INTR



### CITY AND COUNTY OF SAN FRANCISCO

### OFFICE OF THE TREASURER



May 4, 2007

GAVIN NEWSOM MAYOR José Cisneros TREASURER Daniel P Daly CHIEF INVESTMENT OFFICER

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

### Portfolio Statistics from July 1, 2006 to April 30, 2007:

Pooled	All
\$138,812,802	\$138,812,802
\$155,163,312	\$155,163,312
5.183%	5.183%
145 Days	145 Days
	\$155,163,312 5.183%

Total cost of the securities on hand April 30, 2007 was \$3,985,881,884 with a market value of \$4,017,414,255 plus fixed assets accrued interests of \$5,459,639. The earned income yield for the month of April 2007 is 5.191%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

DOCUMENTS DEPT

MAY - 8 1007

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



### CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

7

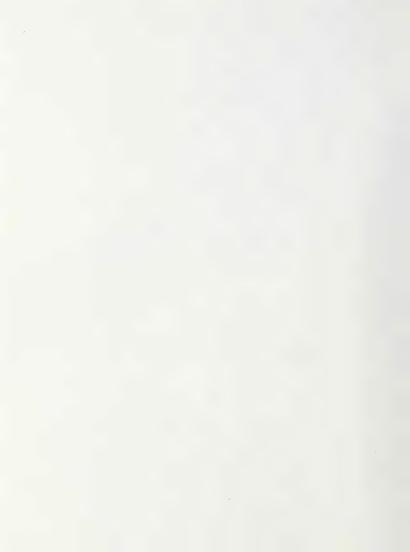
PORTFOLIO STATISTICS  $4/01/07 \ \mbox{THROUGH} \ \ 4/30/07$ 

PAGE: 1 RUN: 05/01/07 09:02:29

ALL FUNDS

	GOV'T SECURITIES ASSETS LIABILITIES	URITIES LIABILITIES	TIME DEPOSITS	EPOSITS LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	15,346,572.60	000.	174,708.34	N/A	15,521,280.94
TOTAL NET EARNINGS THIS PERIOD:	16,525,182.35	00.	177,038.62	N/A	16,702,220.97
AVERAGE DAILY PORTFOLIO BALANCE:	3,875,448,940.18	00.	39,533,333.33	N/A	3,914,982,273.53
BARNED INCOME YIELD THIS PERIOD:	5.188	000.	5.448	N/A	5.191
END OF PERIOD PORTFOLIO BALANCE:	3,940,681,883.77	00.	45,200,000.00	N/A	3,985,881,883.77
CURRENT AMORTIZED BOOK VALUE:	3,942,175,515.23	00.	45,200,000.00	N/A	N/A 3,987,375,515.23
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.187	000.	5.445	N/A	5.190
WEIGHTED AVERAGE DAYS TO MATURITY:	145.34	00.	237.53	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	145.34	00.	237.53	N/A	N/A

NET PORTFOLIO YIELD, 365-DAY BASIS:



### S A N F R 4 1 5 -[14 > 0 1 N T Y C O H Y / D A CIT MR.

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F O L I O S T A T I S T I 7/01/06 THROUGH 4/30/07

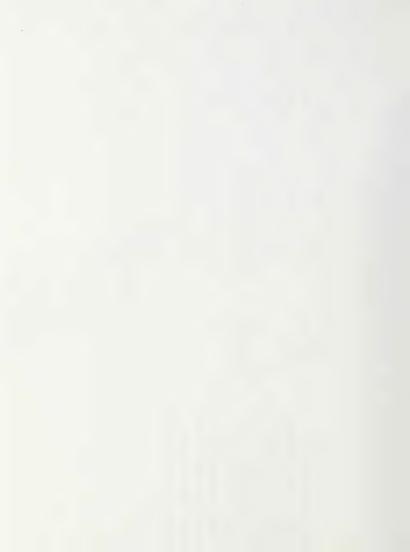
ALL FUNDS

PAGE: 1 RUN: 05/01/07 09:02:54

	ASSETS LIABILITIES	CURITIES	ASSETS LIME DEPOSITS	EPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	137,967,006.74	00.	845,795.44	N/A	138,812,802.18
TOTAL NET EARNINGS THIS PERIOD:	154,310,697.40	00.	852,614.14	N/A	155,163,311.54
AVERAGE DAILY PORTFOLIO BALANCE:	3,575,570,922.15	00.	18,736,184.21	N/A	N/A 3,594,307,106.36
EARNED INCOME YIELD THIS PERIOD:	5.182	000.	5.464	N/A	5.183
END OF PERIOD PORTFOLIO BALANCE:	3,940,681,883.77	00.	45,200,000.00	N/A	N/A 3,985,881,883.77
CURRENT AMORTIZED BOOK VALUE:	3,942,175,515.23	00.	45,200,000.00	N/A	N/A 3,987,375,515.23
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.188	000.	5.445	N/A	5.191
WEIGHTED AVERAGE DAYS TO MATURITY:	145.34	00.	237.53	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	145.34	00.	237.53	N/A	N/A

N/AN/A 5.183

NET PORTFOLIO YIELD, 365-DAY BASIS:



## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/06 THROUGH 4/30/07

PAGE: 1 RUN: 05/01/07 09:02:53

FUND: 100 POOLED FUNDS

	ASSETS LIABILITIES	CURITIES	TIME DEPOSITS	EPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	137,967,006.74	000.	845,795.44	N/A	138,812,802.18
TOTAL NET EARNINGS THIS PERIOD:	154,310,697.40	000.	852,614.14	N/A	155,163,311.54
AVERAGE DAILY PORTFOLIO BALANCE:	3,575,570,922.15	00.	18,736,184.21	N/A	N/A 3,594,307,106.36
EARNED INCOME YIELD THIS PERIOD:	5.182	000.	5.464	N/A	5.183
END OF PERIOD PORTFOLIO BALANCE:	3,940,681,883.77	00.	45,200,000.00	N/A	N/A 3,985,881,883.77
CURRENT AMORTIZED BOOK VALUE:	3,942,175,515.23	000	45,200,000.00	N/A	N/A 3,987,375,515.23
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.188	000.	5.445	N/A	5.191
WEIGHTED AVERAGE DAYS TO MATURITY:	145.34	00.	237.53	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	145.34	00.	237.53	N/A	N/A

NET PORTFOLIO YIELD, 365-DAY BASIS:



PAGE: 1 RUN: 05/01/07 08:59:34

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	7.49%(C)	4.890	4.995	4.890 4.995 97.904	305,000,000.00	298,605,905.54
(Inv Type) 12 TREASURY NOTES	13.99%(C)	4.404	4.783	4.404 4.783 99.554	560,000,000.00	557,503,044.44
(Inv Type) 41 FNMA DISCOUNT NOTES	17.74%(C)	4.927	5.136	5.136 95.929	737,000,000.00	706,994,301.11
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	13.13%(C)	5.111	5.167	98.905	529,000,000.00	523,208,493.18
(Inv Type) 44 FMC DISCOUNT NOTES	17.71%(C)	4.992	5.175	96.449	732,000,000.00	706,005,955.05
(Inv Type) 81 COMMERCIAL PAPER DISC	19.28%(℃)	5.173		5.271 98.131	783,000,000.00	768,364,184.45
(Inv Type) 91 NEGOTIABLE C.D.'S	9.53%(C)	5.266		5.266 100.000	380,000,000.00	380,000,000.00
(Inv Type) 1010 FUBLIC TIME DEPOSIT	.01%(C)	5,065	5.065	5.065 100.000	200,000.00	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.13%(C) REPORT TOTALS ASSETS FIXED	5.372	5.372	5.372 100.000	5.372 5.372 100.000 45,000,000.00 45,000,000.00	45,000,000.00 ============================



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CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS 4,409.73 1,527.78 17,069.45 17,069.45 RUN: 05/01/07 08:59:36 SUNGARD SUNGARD 346,987.50 321,819.44 49,562,500.00 MARKET VALUE 44,268,750.00 24,781,250.00 98.375000000000 49,140,625.00 49,140,625.00 PAR/SHARES BOOK 43,916,425.00 50,000,000,00 49,415,319.44 24,711,944.44 INVESTMENTS OUTSTANDING AS OF 04/30/07 MAJOR SORT KEY IS ICC# FUND CPN RATE .9369 YTM TR 4.8950 SAFE 000 100 100 912795ZY0 PURCHASE MATURITY DATE 41634 UNITED STATES TREAS BILLS UNITED STATES TREAS BILLS 03/05/07 08/30/07

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1,691.66 2,357.64 4,381.95

34,332,812,50 98.09375000000 98.00000000000 24,453,125.00 97.81250000000

48,801,736.11

34,170,966,67 24,386,381.94 24,401,395.83 298,605,905.54

.8450

100 000

.9625 .9772 .8700 4.9895 4.8905 4.9952

SUNGARD

300,179,687.50 98.41957000000

305,000,000.00

7.47% (M)

SUBTOTAL (Inv Type) 11 TREASURY BILLS

912795A50

41614 UNITED STATES TREAS BILLS 41636 UNITED STATES TREAS BILLS

41611 UNITED STATES TREAS

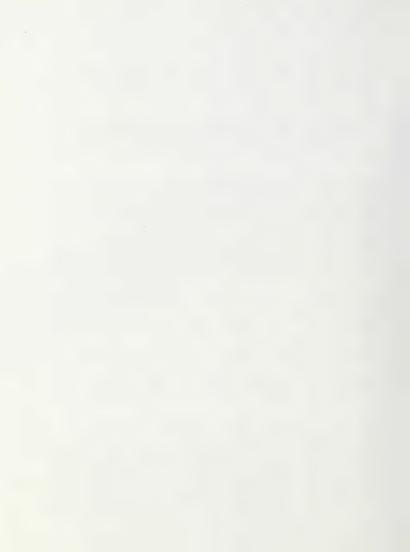
	40980 T NOTE (98.205)	205)	912828DY3	19	100	3.6250	25,000,000.00	24,945,312.50	302,917.82	288,085.94
	11/14/05 06/30/07	06/30/07		40	000	4.5056	24,657,226.56	99.78125000000	SUNGARD	
	41522 T NOTE (98,20)	20)	912828CR9	1.9	100	2.7500	50,000,000.00	49,671,875.00	284,875.69	373,046.87
		08/15/07		8.7	000	5.0324	49,298,828.13	99.34375000000	SUNGARD	
	41106 T NOTE (99.12)	12)	912828EP1	1.9	100	4.2500	20,000,000.00	19,912,500.00	354,945.05	37,500.00
		11/30/07		4.0	000	4.6110	19,875,000.00	99.56250000000	SUNGARD	
	41089 T NOTE (99.30)	303	912828EU0	19	100	4.3750	25,000,000.00	24,882,812.50	271,926.80	
		01/31/08		4.0	000	4.4160	24,980,583.50	99.53125000000	SUNGARD	-97,771.00
	41134 T NOTE (99.27)	27)	912828EY2	13	100	4.6250	15,000,000.00	14,953,125.00	116,881.79	
	02/28/06 02/29/08	02/29/08		4.0	000	4.7161	14,974,218.75	99.68750000000	SUNGARD	-21,093.75
	41135 T NOTE (99,27	27)	912828EY2	1.9	100	4.6250	15,000,000.00	14,953,125.00	116,881.79	
	02/28/06 02/29/08	02/29/08		43	000	4.7161	14,974,218.75	99.68750000000	SUNGARD	-21,093.75
	41137 T NOTE (99 27)	273	912828EY2	1.9	100	4.6250	15,000,000.00	14,953,125.00	116,881.79	
		02/29/08		8.7	000	4.7161	14,974,218.75	99.68750000000	SUNGARD	-21,093.75
	41138 T NOTE (99.27)	27)	912828EY2	1.9	100	4.6250	15,000,000.00	14,953,125.00	116,881.79	
		02/29/08		8 9	000	4.7161	14,974,218.75	99.68750000000	SUNGARD	-21,093.75
	41210 TREASURY NOTES (99.21	TES (99.21)	912828EZ9	1.9	100	4.6250	50,000,000.00	49,843,750.00	195,867.49	15,625.00
		03/31/08		8.7	000	4.8073	49,828,125.00	99.68750000000	SUNGARD	
d	41211 T NOTE (99.21)	21)	912828EZ9	1.9	100	4.6250	50,000,000.00	49,843,750.00	195,867.49	15,625,00
	03/31/06 03/31/08	03/31/08		8.7	000	4.8073	49,828,125.00	99.68750000000	SUNGARD	
R	41212 T NOTE (99.21)	21)	912828EZ9	1.9	100	4.6250	50,000,000.00	49,843,750.00	195,867.49	15,625.00
	80/12/20	03/31/08		4.5	000	4.8073	49,828,125.00	99.68750000000	SUNGARD	
d	41214 T NOTE (99,21)		912828EZ9	1.9	100	4.6250	50,000,000.00	49,843,750.00	195,867.49	14,625.00
		03/31/08		4.3	000	4.8073	49,828,125.00	99.68750000000	SUNGARD	
d	41215 T		912828EZ9	19	100	4.6250	50,000,000.00	49,843,750.00	198,867,49	18,625,00
	The state of the s						00 000 000	000000000000000000000000000000000000000		



M.R. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPINKT)

URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	15,625.00	15,625.00		-25,781.25	808,007.81	-207,927.25	2,055.56		73 310 0-	0.040.0	-10,486.11		-16,333.33	100	-43,034.44	-4,295.83		-3,716.67	0 0 0	-3,137.50	-4.058.33		-1,638.89		-26,513.89	-15.263.89	11,608.33		11,025.00		1000		F. 2. S. 2. S. 1.		16.416.4		2 ×00.00
PRICE SOURCE U	195,867.49	195,867.49	3,974.18	SUNGARD	3,057,239.13		1,093,611,11	UPRICE	1,251,916.67	731,597.22	UPRICE	1,246,888.89	UPRICE	1,470,000.00	343 062 50	UPRICE	343,062.50	UPRICE	343,062.50	OPRICE	1 TPRICE	147,583.33	UPRICE	797,875.00	UPRICE	133,388.89	263,413.89	UPRICE	459,262.50	UPRICE	312,876.11	125.555.56	UPRICE	131, 254.17	UPRICE	142,333,33	OFFICE
MARKET PRICE	49,843,750.00	49,843,750.00	29,971,875.00	99.90625000000	558,103,125.00	99.66127200000	49,995,000,00	00000000066.66	49,500,000.00	24.727.500.00	98.9100000000	49,405,000.00	98.81000000000	49,355,000.00	14 806 500 00	98.71000000000	14,805,000.00	98.700000000000	14,803,500.00	34 500 500 500 000	48 67000000000	24,527,500.00	98.11000000000	48,330,000.00	96.66000000000	33,789,000.00	24.055,000.00	96.22000000000	43,299,000.00	96.220000000000	35,601,400.00	96.220000000000	96.22000000000	24,055,000.00	96.22000000000	24,045,000.00	96.180000000000
BOOK	50,000,000.00	50,000,000.00	30,000,000.00	29,997,656.25	560,000,000.00	557,503,044.44	50.000.000.00	48,899,333.33	50,000,000.00	25.000.000.00	24,006,388.89	20,000,000.00	48,174,444.44	50,000,000.00	47,910,694.44	14.467,733.33	15,000,000.00	14,465,654.17	15,000,000.00	14,463,575.00	14 461 495 83	25.000.000.00	24,381,555.56	50,000,000.00	47,558,638.89	35,000,000.00	25.000.000.00	23,779,977.78	45,000,000.00	42,827,812.50	37,000,000.00	35,294,320.56	19 116 177 78	25,000,000.00	23,939,062.50	25,000,000.00	23,912,166.67
YTM TR	4.6250	4.6250	4.8750	4.8789	4.4039	4.7834	5.0800	5.1943	4.9800	4 9000	5.1028	4.9600	5.1480	4.9000	5.1137	5.1736	4.9900	5.1743	4.9900	5.1751	4.9900	5.0600	5.1883	4.9100	5.1620	4.9000	4 9930	5.2471	4.9650	5.2168	4.9100	5.1473	1.0000	4.8500	5.0649	4.8800	6.1020
SAFE	100	100	100	000			100	000	100	100	000	100	000	100	000	000	100	000	100	000	100	100	000	100	000	100	100	000	100	000	100	000	000	100	000	100	000
BROK	1.9	13	19	4.0	13.89% (M)		0	60	119	n 0	87	19	8.9	5	2 00	H K	61	8.7	13	8.7	U 0	0 -	0 4	1.9	8.7	19	0 -	45	13	4.0	13	87	n e	13	40	1.9	0.6
	912828EZ9	912828EZ9	912828FC9		13.		313588FR6		313588HZ1	3135BB.TE3		313588JN6		313588JV8	0111000100	3T32887A8	313588JW6		313588JX4		313588JY2	31358BT.06	2	313588RB3		313588RM9	SISCOOME	ONCORP	313588SN6		313588SN6		313588SN6	1135885N6		313588SR7	
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	41216 T NOTE (99.21)	A 41217 T NOTE (99.21)	A 41618 UNITED STATES TREAS NTS	04/03/07 04/30/08	SUBTOTAL (Inv Type) 12 TREASURY NOTES		N ASSESSMENT MART MAD NOCH DICC N		A 41483 FEDERAL NATL MTG ASSN DISC N	11/01/06 07/11/07		A 41484 FEDERAL NATL MTG ASSN DISC N	11/01/06 07/24/07	A 41457 FNMA DISCOUNT NOTES		A 41492 FAMA DISCOUNT NOIES	A 1493 REDERAT, NATT, MTG ASSN DISC N	11/17/06 08/01/07	A 41494 FEDERAL NATL MTG ASSN DISC N	11/17/06 08/02/07	A 41495 FEDERAL NATL MTG ASSN DISC N	N DELC NEEDS IN INC. INC. NEEDS ACCOUNTY	03/20/07 09/12/07	A 41535 FEDERAL NATL MTG ASSN DISC N		A 41619 FEDERAL NATL MTG ASSN DISC N	04/03/07 01/07/08	DEED	N DIEGO PEDERAL NATI, MTG ASSN DISC N	02/16/07 02/01/08	A 41579 FEDERAL NATL MTG ASSN DISC N	02/28/07 02/01/08	A 41589 FEDERAL NATL MTG ASSN DISC N	03/12/07 02/01/08 03/12/07 02/01/08	01/01/07 02/01/08	A 41599 FNMA DISCOUNT NOTES	



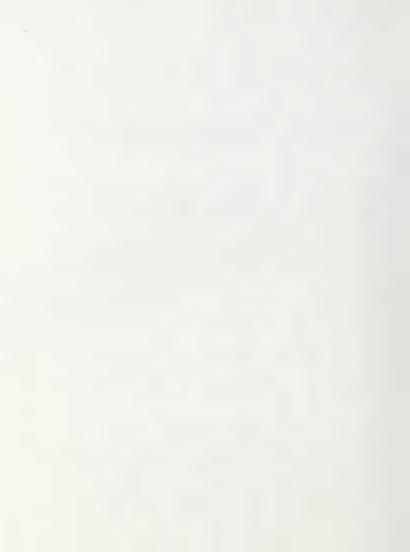
(RPIMKT)

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PAGE: 3	RUN: 05/01/07 08:59:36			CURR ACCR INT UNREALIZED GAI	PRICE SOURCE UNREALIZED LOS			-10,944.4	
	RUN: 05/01						142,333.33	UPRICE	207 007 22
				MARKET VALUE	MARKET PRICE		24,030,000.00	000 5.1049 23,898,611.11 96.1200000000	00 000 000 00
INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 04/30/07		PAR/SHARES	BOOK		25,000,000.00	23,898,611.11	00 000 000 00
WITH MA		NTS OUTSTANDING AS OF (		FUND CPN RATE	SAFE YTM TR		4.8800	5.1049	0000 V
VENTOR		UTSTANI	TOO			11111	100	000	200
ENT IN		ENTS C	TO OUT	BANK	BROK	1 1 1	13	40	9.0
INVESTM		INVESTM		CUSIP			313588SV8		CHOOCIC
				DESCRIPTION	PURCHASE MATURITY DATE		FEDERAL NATL MTG ASSN DISC N 313588SV8 19 100 4.8800 25,000,000.00 24,030,000.00	03/20/07 02/08/08	00 000 00 00 00

UNREALIZED GAIN	-10 944 44		-57,305.55	-8 250 00	62.50			-20,916.66	25,651.39	1700,040,040	104.17		312.50		312.50	312 50		1,666.66		4,305.55			-458.34	2,823.34	0 404 33	17:464.7	1,170,00			-1,718.7%	0000	0.0 0.000	2 160 00				4 5 7 6 6 6 7	
CURR ACCR INT U	142,333.33	352,597.22	UPRICE	85,050.00	64.520.83	UPRICE	174,958.33	UPRICE	10,509,366.38		149,479.16	SUNGARD	142,361.11	SUNGARD	142,361.11	142 361 11	SUNGARD	240,333.34	SUNGARD	407,708.33	SUNGARD	102,305.56	SUNGARD	87,694.44	SUNGARD	CH. WUW. 45	19.162.50	SUNGARD	288,993.06	SUNGARD	275,488.89	SUNGARD	150,600.00	00 000	07.420.00	SUNGARD	2 264 a 96 84	
MARKET VALUE MARKET PRICE	24,030,000.00	48,040,000.00	000000000000000	14,404,500.00	23.910.000.00	95.64000000000	47,745,000.00	95.49000000000	717,273,400.00	97.32333200000	49,992,986.11	99.9859722222	49,978,958.33	99.95791666667	49,978,958.33	AD 070 050 22	99 9579166667	39,915,833.33	99.78958333333	49,782,569.44	99.56513888889	24,766,708.33	99.06683333333	43,589,406.67	99.06683333333	40,576,823.05	26 702 235.00	98.8971666667	24,649,375.00	98.59750000000	27,607,300.00	98.59750000000	29,394,633.33	10 600 046 00	0.000	97.8170833333	525,499,991.09	99.33837300000
PAR/SHARES BOOK	25,000,000.00	50,000,000.00	47,744,708.33	14 327 700 00	25,000,000.00	23,845,416.67	50,000,000.00	47,590,958.33	737,000,000.00	706, 994, 301. 11	50,000,000.00	49,843,402.78	20,000,000.00	49,836,284.72	50,000,000.00	27,020,020,02	49 836 284 72	40,000,000.00	39,673,833.33	50,000,000.00	49,370,555.56	25,000,000.00	24,664,861.11	44,000,000.00	43,498,888.89	41,000,000.00	27 000 000 000 00	26,681,902.50	25,000,000.00	24,362,100.69	28,000,000.00		30,000,000.00	29, 251, 183.33		18,519,495.28	529.000.000.00	523,208,493,19
CPN RATE YTM TR	4.8800	4.7900	5.0163	4.8600	4 8900	5.1268	4.8450	5.0903	4.9272	5.1359	5.1250	5.1411	5.1250	5.1418	5.1250	0 1 7 7 1 0	5 1418	5.1500	5,1923	5.1500	5.2157	5.0800	5.1490	5.1250	5.1840	5.1200	5.1834 F 1100	5.1709	5.0750	5.2079	5.0600	5.1831	5.0200	5 . L485	5.0300	5.1605	5 1310	1674
FUND	100	100	000	100	100	000	100	000	1)		100	000	100	000	100	000	000	100	000	100	000	100	000	100	000	100	000	000	100	000	100	000	100	000	100	000	41	
BANK	13	13	4.0	0 0	0 0	0.4	13	8.7	17.85%(M)		13	40	19	40	119	0 %	A D	19	4 4	1.9	45	1.9	8.7	19	8.7	13	40	40	51	40	1.9	40	1.9	40	13	40	10 000 000	
CUSIP	3135885V8	313588SY2		313588TC9	21258BITEG		313588UW3				313384FB0		313384FD6		313384FD6		313384FD0	313384FF5	10004	313384GH6		313384HU6		313384HUG		313384JB6		000000000000000000000000000000000000000	313384KD0		313384KD0		313384LZ0		313384MM8		Date Man	2010
DESCRIPTION PURCHASE MATURITY DATE	PEDERAL NATE MTG ASSN DISC N	H		FEDERAL NATL MTG ASSN DISC N	1		1		SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		11529 PEDI: HOME LOAN BE CONS DISC		H	04/11/07 05/04/07	田田	04/11/07 05/04/07	DL DL	U4/TT/U/ U5/04/U/ TTENT HOME TORN BY CONC DIEC	03/20/07 05/16/07	HH	03/05/07 06/01/07	E.		FE	04/17/07 07/06/07	H	04/18/07 07/13/07	PEDL HOME LOAN BK CONS DISC	0.00	02/08/07 08/08/07	[£	02/20/07 08/08/07		03/26/07 09/21/07	FEDL HOME LOAN BK CONS DISC	04/05/07 10/03/07	A STATE OF THE STA	THE TAPE (INV 19Pe) 43 FEDERAL BORE LOCK LIS
INVEST	41600	41588		41601	1000	#Tooo	41622		SUBTOT		41620	9 0 0 0	41630		41631		41632	000	41602	41583	1	41616		41637		41639		A 41644	41564	4 4 1 3 6 4	A 41572		41610		41623			



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PAGE: 4 RUN: 05/01/07 08:59:36

INVESTMENTS OUTSTANDING AS OF 04/30/07 MAJOR SORT KEY IS ICC#

LOSS	00.		364.11		-404.44		-8,341.66	000	245 83			-6,027.78	-1,736.00		-766.66	0000		-14,986.11		5,533.33	11,111,11		- IO, 694.44	-4,944.44	0	-5, LLU.UU	13,444.44		-7,758.34	18,462.50		15,875,00		0.00			100000000000000000000000000000000000000
UNREALIZED					7		80 -		1			-6,0	1		1			-14,5		0	-17,1		- TO,	-4,		- 2,	-13,4		-7,7	20		15.8					100
PRICE SOURCE UNREALIZED	1,648,263.89	SUNGARD	413,562.50 SUNGARD	167,556.66	SUNGARD	1,148,940.00	SUNGARD	200,000.00	973 087 50	SUNGARD	1,199,222.22	SUNGARD	SUNGARD	316,088.89	SUNGARD	487,083.33	1,246,888.89	SUNGARD	688,875.00	SUNGARD	SUNGARD	455,583.33	220 OE2 ED	SUNGARD	434,256.67	177 600 00	SUNGARD	67,375.00	SUNGARD	565,686.11	121.083.33	SUNGARD	112,536.67	SUNGER	NONGARD NONGARD		12,282,282,00
MARKET PRICE	49,957,916.67	99.9158333333	24,354,409.72	6,948,938.89	99.2705555556	38,699,104.17	99.2284722222	9,921,444.44	79.2144444444	99.17236111111	49,561,694.44	99.12338888889	99.12338888889	39,609,766.67	99.02441666667	24,720,756.94	49,413,236.11	98.82647222222	29,647,941.67	49 306 66 67	98.41333333333	24,506,111.11	98.0244444444	97.49316666667	40,709,725.00	30 76 66667	96.91388888889	14,449,158.33	96.3277222222	48,093,750.00	34 046 875 00	96.18750000000	28,631,250.00	95.43750000000	30,540,000.00		718,141,124.75
BOOK.	50,000,000.00	48,309,652.78	24.540.486.11	7,000,000.00	6,781,786.67	39,000,000.00	37,558,505.83	10,000,000.00	30 000 000 00	28,778,375.00	50,000,000.00	48,368,500.00	42,000,000.00	40,000,000.00	39,294,444.44	25,000,000.00	50,000,000,00	48,181,333.33	30,000,000.00	28,964,600.00	48,412,902.78	25,000,000.00	24,061,222.22	24,158,173.61	42,000,000.00	40,280,578.33	38,601,400.00	15,000,000.00	14,389,541.67	50,000,000.00	47,509,601.39	23, 931, 166,67	30,000,000.00	28,541,042.50	32,000,000.00		732, PPP, 000, 00 306, 006, 955, 09
YTM TR	5.0500	5.2267	5.1853	5.0100	5.1712	4.9100	5.0984	5.0000	5.1429 g offo	5.2696	5.0200	5,1893	5 1969	5.0800	5.1712	5.0100	4.9600	5.1472	5.0100	5.1891	5.1536	4.9700	5.1639	5.2053	5.0300	5.2447	5.1760	4.9000	5.1079	4.9670	5.2274	5.0562	4.8230	5.0695	4.4150		4.0920
SAFE	100	000	000	100	000	100	000	100	000	000	100	000	100	100	000	100	100	000	100	000	000	100	000	000	100	000	000	100	000	100	000	000	1.00	000	100		2
BROK	19	40	43	10	40	19	40	61	. d	00 H	19	8.7	P 1 4	13	40	1.9	n 0	40	19	87	87	1.9	40	87	1.9	40	4 A	1.9	8 9	1.9	50 0	40	1.9	4.5	61		17.888.4M3
COSTE	313396FG3		313396FP3	313396HE6		313396HH9		313396HJ5	ONTOCCEC	OMUGECTT	313396HQ9		313396HQ9	313396HX4		313396JH7	3.1.3.3.96.TMG		313396JM6	0.000	313396KB1	313396LW1		313396NL3	313396QD8	0 0 0	313396QE6	313396808		313396SR5	00000	1133300000	313396UZ4		113396UZ4		
DESCRIPTION PURCHASE MATURITY DATE	PMC DISCOUNT NOTES		FEDL HOME LLN MTG CORP DISC 01/04/07 05/14/07	FEDL HOME LLN MTG CORP DISC	11/10/06 06/22/07	FMC DISCOUNT NOTES	09/27/06 06/25/07	FMC DISCOUNT NOTES	12/08/06 06/26/07	PMC DISCOUNT NOIES	41490 FEDL HOME LLN MTG CORP DISC		41547 FEDL HOME LLN NTG CORP DISC	11587 FEDL HOME LLN MTG CORP DISC	03/06/07 07/09/07	41518 FMC DISCOUNT NOTES	12/12/06 07/19/07 11/18 PEDI HOME IIN MTG CORP DISC	11/01/06 07/23/07	11496 FEDL HOME LLN MTG CORP DISC	11/17/06 07/23/07	41538 FEDL HOME LLN MTG CORP DISC 01/04/07 08/21/07	11520 FREDDIE MAC	12/20/06 09/18/07	11578 FEDL HOME LLN MTG COKP DISC 02/27/07 10/26/07	41571 FEDL HOME LLN MTG CORP DISC	02/16/07 12/06/07	41615 FEDL HOME LLN MTG CORP DISC	114.14 FEDL HOME LLN MTG CORP DISC		11964 FEDL HOME LLN MTG CORP DISC	02/08/07 02/04/08	Alkens Fight Home LEN MTG CORP DISC	HAND FEIN, HOME LIN MTG CORP DISC	04/03/07 03/31/08	FIGURE FROM LINE MAN CORP 1915.	03/37/	STRICTAL line Top AR EM: LASCOUNT NOTES



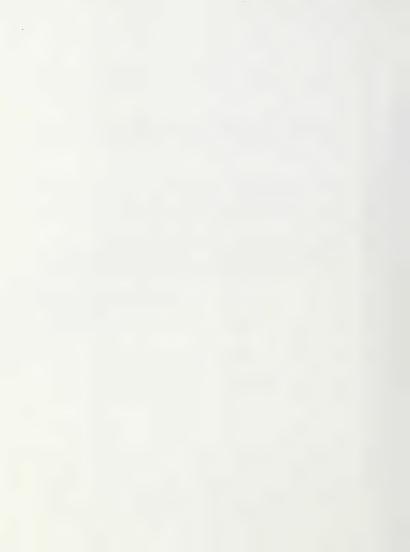
# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTWENT INVENTORY WITH MARKET VALUE

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OF 04/	#CC#
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CUTSTANDING	SORT KEY
INVESTMENTS	MAJOR

	UNREALIZED GAIN		0.00			00.		-1,597.22		-722.22		-700.00		-2,812.50		-1,406.25		-7,500.00		-4,583.33		-10,333.33		-5,775.00		-8,750.00		-4,083.34		-26,444.45		-12,819.45		-12,909.72		-24,500.00		-19,006.94	00'	-143,943,75			. 6 755 13	00.00.00	. 17 716 91		13.75.7.51	
	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED		1,287,500.00	SUNGARD	621,083.33	SUNGARD	1,038,159.72	SUNGARD	355,930.55	SUNGARD	425,483.34	SUNGARD	253,993.06	SUNGARD	126,996.53	SUNGARD	250,347.22	SUNGARD	484,819.45	SUNGARD	199,888.89	SUNGARD	383,872.50	SUNGARD	220,013.89	SUNGARD	43,541.67	SUNGARD	237,066.67	SUNGARD	50,409.72	SUNGARD	50,409.72	SUNGARD	285,000.00	SUNGARD	157,819.44	SUNGARD	6.472.335.70			000	494,590.28	CANDADA CO.	407,555.56	AND EES ES	CINCARD	
	MARKET VALUE MARKET PRICE		50,000,000.00	100.00000000000	30,000,000,00	100.00000000000	49,926,805.56	99.8536111111	49,904,847.22	99.8096944444	29,938,516.67	99.7950555556	49,670,625.00	99.34125000000	24,835,312.50	99.34125000000	49,670,625.00	99.34125000000	49,597,430.56	99.19486111111	49,547,055.56	99.0941111111	32,662,483.33	98.9772222222	24,693,166.67	98.7726666667	49,386,333.33	98.77266666667	39,183,333.33	97.9583333333	48,964,583.33	97.92916666667	48,957,291.67	97.91458333333	48,928,125.00	97.85625000000	48,826,041.67	97.65208333333	774.692.576.40	98 9390060000			49,994,244.57	99.98848913047	49,982,264.19	40 000 000 000 000	49,302,204.13	
<b>=</b>	PAR/SHARES BOOK		50,000,000.00	48,712,500.00	30,000,000.00	29,378,916.67	50,000,000.00	48,890,243.06	50,000,000.00	49,549,638.89	30,000,000.00	29,513,733.33	50,000,000.00	49,419,444.44	25,000,000.00	24,709,722.22	50,000,000.00	49,427,777.78	50,000,000.00	49,117,194.44	50,000,000.00	49,357,500.00	33,000,000.00	32,284,385.83	25,000,000.00	24,481,902.78	50,000,000.00	49,346,875.00	40,000,000.00	38,972,711.11	50,000,000.00	48,926,993.06	50,000,000.00	48,919,791.67	50,000,000.00	48,667,625.00	20,000,000.00	48,687,229.17	783 000 000 00	760 364 104 45			50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	20,000,000,000
or or real	CPN RATE YTM TR	-	5.1500	5.2861	5.1400	5.2487	5.1550	5.2720	5.2300	5.2775	5.2100	5.2958	5.2250	5.2864	5.2250	5.2864	5.1500	5.2096	5.2100	5.3036	5.1400	5.2069	5.1700	5.2846	5.1100	5.2181	5.2250	5.2942	5.0800	5.2139	5.1850	5.2987	5.1850	5.2995	5.1300	5.2704	5.1650	5.3043	8021 3	0 1 1 0 0	4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		5.3150	5.3150	5.2400	5.2400	5.2400	5.2400
TWOC	FUND	1	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000					100	000	100	000	100	000
ALCO ONL	BANK	1	1.9	46	13	46	1.9	40	19	16	19	46	19	40	13	40	19	46	13	46	13	46	19	46	13	46	13	40	19	46	13	40	1.9	40	13	40	13	40	(M) 900 0E	110000			13	40	1.9	40	13	40
	CUSIP		90485LS17		90485LS17		0660P1SB8		4662J1SE1		90485LSF6		0660P1TF8		0660P1TF8		90485LTF5		90485LTR9		90485LU22		90485LUA4		90485LUQ9		0660P1UQ2		90485LWJ3		0660P1WL1		0660P1WM9		OGGOPIWR8		0660P1X97						06050GC65		06050GD64		06050GD64	
	DESCRIPTION PURCHASE MATURITY DATE		UNION BANK CP	11/02/06 05/01/07	UNION BANK CP	12/07/06 05/01/07	BOA CP		JP MORGAN CP	03/13/07 05/14/07	B	01/23/07	CH		CH		III		D	02/23/07	UNION BANK		UNION BANK	02/09/07 07/10/07	UNION BANK	02/28/07	BOA CP		TINTON BANK	03/20/07 09/18/07	BOA CP		BOA CP	04/24/07 09/21/07	41604 BOA CP	03/22/07 09/25/07	BOA CP			SUBTOTAL (INV Type) BI COMMERCIAL PAPER DISC			BO	02/23/07 08/23/07	BO	03/06/07 09/04/07	BO	03/06/07 09/04/07
	INVEST	-	41486		41511		41513		41593		41555		41607		41608		41609		41574		41621		41566		41580		41643	1	41603		41641		41642		41604		41625			SUBTOT.			41575		41584		41585	



CITY/COUNTY OF SAM FRANCISCO MR. DAMIEL DALY 4 115-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 04/30/07 MAJOR SORT KEY IS ICC#

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FORCHASE MAIORIL DAIS	BROK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
		000	5.2400	50,000,000.00	49,981,853.11	407,555.56 SUNGARD	-18,146.89
BOA NEGOTIABLE C.D 06050GF39 03/16/07 09/18/07		000	5.2500	30,000,000.00	99.96746929366	SUNGARD	-9,759.21
BOA NEGOTIABLE CD 06050GG20	40	100	5.2600	50,000,000.00	49,987,017.30	211,861.11 SUNGARD	-12,982.70
A CD 06050GH45	5 1.9	100	5.2950	50,000,000.00	49,996,533.94	102,958.33 SUNGARD	-3,466.06
DOA NEGOTIABLE CD 06050GG46 04/09/07 12/28/07		100	5.2850	50,000,000.00	49,986,574.22	161,486.11 SUNGARD	-13,425.78
SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	9.46%(M)		5.2664	380,000,000.00	379,900,992.31 99.97394500000	2,394,812.51	00.
41369 MISSION BANK CD 07/16/06 07/16/07	19	100	5.6300	100,000.00	98,885333333	484.81 SUNGARD	-1,114.67
41498 MISSION AREA CR UNION 11/02/06 11/02/07	1.9	100	4.5000	100,000.00	97.27125000000	SUNGARD	-2,728.75
(inv Type) 1010 PUBLIC TIME DEPOSIT	.00% (M)		5.0650	200,000.00	196,156.58	872.31	.00
TIPOGHT WITH WAS TITED	1.9	100	5.4000	5,000,000.00	4,973,600.00	750.00	
06/07/06 06/06/07	8 0	000	5.4000	5,000,000.00	99.472000000000	SUNGARD 763.89	-26,400.00
CITIBANK PTD 270490733	4 4 8 8	000	5.5000	5,000,000.00	98.5277777778	SUNGARD	-73,611.11
CITIBANK PTD 270491061	1.9	100		10,000,000.00	9,637,150.00	1,472.22	00 000
01/02/07 01/02/08	8 0	000	5.3000	10,000,000.00	4 806 037.50	729.17	1302,000.00
FIRST NATE BK PUBLIC TIME DFT	P 60	000		5,000,000.00	96.12075000000	SUNGARD	-193,962.50
OI/13/0/ OI/13/02	19	100		10,000,000.00	9,603,225.00	1,513.89	
01/25/07 01/25/08	48	000		10,000,000.00	96.03225000000	SUNGARD	-396,775.00
CITIBANK PTD 270491285	P 4	100	5.3500	10,000,000.00	9,480,800.00	1,486.11 SUNGARD	-519,200.00
/F://00							
SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M	1.08% (M)		5.3722	45,000,000.00	43,427,201.39	6,715.28	.00
GRAND TOTAL			4.9716	4071200000.00	4017414254.99	38,507,206.00	923,652.96



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1 9
912795ZP9 912795ZP9
912795ZX2
912795ZY0
912795A27
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T7 / 22420
SUBTOTAL (Inv Type) 11 TREASURY BILLS
010808DV3
912828789
912828EP1
912828EU0
912828EY2
912828EY2
912828EY2
912828EY2
912828EZ9
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DI 313560FE DI 313560HZ1 DI 31350JN6 DI 31350JN8 DI 313580JN8 DI 313580JN6 DI 313580JN6 DI 313580JN6 DI 313588LNG DI 313588RNG DI 313588RNG DI 313588RNG DI 313588RNG DI 313588RNG
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M.R. DANIEL DALY 415-554-4487
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INVESTMENT OF SAN PFANT OF X
INVESTMENT OF SANTORY
STANDARD SOFT WIND TO SANTORY
SETTLEMENT DATE BASIS

56 50 50 67 33 33 11

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
2 41579	PEDERAL NATL MTG ASSN DI	313588SN6	300	02/01/08	02/28/07	000	4.910	5.147	95,390	37.000.000.00	35.294.320.
A 41589	FEDERAL NATL MTG ASSN	313588SN6	100	02/01/08	03/12/07	000	4.880	5.106	95.581	20,000,000.00	
A 41605	S FEDERAL NATL MTG ASSN DI	313588SN6	100	02/01/08	03/23/07	000	4.850	5.065	95.756	25,000,000.00	23,939,062.5
A 41599	FNMA DISCOUNT NOTES	313588SR7		02/04/08	03/20/07	000	4.880	5.102	95.649	25,000,000.00	23,912,166.6
A 41600	D FEDERAL NATL MTG ASSN DI	3135885V8	100	02/08/08	03/20/07	000	4.880	5.105	95.594	25,000,000.00	23,898,611.1
A 41588	PEDERAL NATL MTG ASSN		100	02/11/08	03/09/07	000	4.790	5.016	95.489	50,000,000.00	47,744,708.3
A 41601			100	02/15/08	03/20/07	000	4.860	5.088	95.518	15,000,000.00	14,327,700.0
A 41635	FNMA DISCOUNT NOTES		100	03/17/08		000	4.890	5.127	95.382	25,000,000.00	23,845,416.6
A 41622	PEDERAL NATL MTG ASSN DI	313588UW3	007	03/28/08	04/02/07	000	4 1 20 1 4 1	5.090	35.182	00.000,000,05	47,590,958.3
SHETOTAL	SHBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	UNT NOTES		17.74%(C	(C)		4.927	5.136	95.929	737,000,000.00	706,994,301.1
	47						1	1			
000017	d photo ad Mac I decit idea o	313384580	100	70/00/50	70/01/07	000	100	5.141	99.687	50.000.000.00	49.843.402.7
A 41620	FEDER HOME LOAN BE CONS		100	05/04/07	04/11/07	0000	5,125	5.142	99.673		49,836,284.7
A 41631	FEDL HOME LOAN BK		100	05/04/07	04/11/07	000	5.125	5.142	99.673	50,000,000.00	49,836,284.7
A 41632	FEDL HOME LOAN BK CONS	313384FD6	100	05/04/07	04/11/07	000	5.125	5.142	99.673	50,000,000.00	49,836,284.7
A 41602	FEDL HOME LOAN	313384FR5	100	05/16/07	03/20/07	000	5.150	5.192	99.185	40,000,000.00	39,673,833.3
A 41583	FEDL HOME LOAN	313384GH6	100	06/01/07	03/05/07	000	5.150	5.216	98.741	50,000,000.00	49,370,555.5
A 41616	FEDL HOME LOAN		100	10/90/10	04/02/07	000	5.080	5.149	98.659	25,000,000.00	24,664,861.1
A 41637	7 FEDL HOME LOAN BK CONS D	313384HU6	100	10/90/10	04/11/07	000	5.125	5.184	198.86	44,000,000.00	43,498,888.8
A 41639	FEDL HOME LOAN	313384JB6	100	07/13/07	04/18/07	000	5.120	5.183	98.777	41,000,000.00	40,498,524.4
A 41644	4 FEDL HOME LOAN BK CONS D	313384JG5	100	07/18/07	04/26/07	000	5.110	5.171	98.822	27,000,000.00	26,681,902.5
	FEDL HOME LOAN BK CONS		100	08/08/07	02/08/07	000	5.075	5.208	97.448	25,000,000.00	24,362,100.6
A 41572	FEDL HOME LOAN BK CONS		100	08/08/07	02/20/01	000	2.060	5.183	97.625	28,000,000.00	27,334,891.1
A 41610	FEDL HOME LOAN BK		100	09/21/07	03/26/07		5.020	5.149			29,251,183.3
A 41623	3 FEDL HOME LOAN BK CONS D	313384MM8	100	10/03/01	04/05/07	000	5.030	5.161	97.47L	19,000,000.00	18,519,495.Z
			- Cumore		(0)		1111	1 2 2 2	300000	000000000000000000000000000000000000000	503 008 493 1
SUBTOTAL	(Inv Type) 43	FEDERAL HOME LOAN DISC	NOTES	13.13%(C)			777.0	0 T T C			
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A 41436	FMC DISCOUNT NOTES		100	05/01/01	90/80/60	000	5.050	5.227	96.619	50,000,000.00	48,309,652.7
A 41539	FEDL HOME LLN MTG		100	05/14/07	01/04/07	000	5.090	182	98.162	25,000,000.00	24,040,400.I
A 41489		313396HE6	007	06/22/07	11/11/06	000	0.010	777.0	000.000		37 558 505 8
A 41454		313396813	100	10/52/90	12/08/06	000	2000	7.143	97.222	10.000.000.00	9,722,222.2
	FMC	313396HU3	100	10/52/90	00/00/00	0000	5.055	5.270	95.928	30,000,000.00	28,778,375.0
A 41450			100	07/02/07	11/10/06	000	5.020	5.189	96.737	50,000,000.00	48,368,500.0
	FEDT, HOME LIN MTG CORP	D 313396H09	100	07/02/07	01/04/07	000	5.066	5.197	97.481	42,000,000.00	40,942,050.3
	FEBT. HOME LIN MIG CORP	313396HX4	100	70/60/70	03/06/07	000	5.080	5.171	98.236	40,000,000.00	39,294,444.4
		313396JH7	100	07/19/07	12/12/06	000	5.010	5.167	96.952	25,000,000.00	24,238,062.5
	FEDI. HOME LEN MTG CORP	D 313396JM6	100	07/23/07	11/01/06	000	4.960	5.147	96.363	50,000,000.00	48,181,333.3
	FEDL HOME LLN MTG CORP	D 313396JM6	100	07/23/07	11/17/06	000	5.010	5.189	96.549	30,000,000.00	28,964,600.0
A 41538	FEDL HOME LLN MTG CORP	313396881	100	08/21/07	01/04/07	000	4.990	5.154	96.826	50,000,000.00	
A 41520	O FREDDIE MAC	313396LW1	100	09/18/07	12/20/06	000	4.970	5.164	96.245	25,000,000.00	24,061,222.2
A 41528		313396NL3	100	10/26/07	02/27/07	000	5.030	5.205	96.633	25,000,000.00	24,158,173.6



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COUNTY OF	ANIEL DALY	NVESTMENT	NVESTMENTS OUTSTAND	
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PAGE: 3 RUN: 05/01/07 08:59:34

> MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

BOOK VALUE	40,280,578.33 38,601,400.00 14,389,541.67 47,509,601.39 23,931,166.67 28,541,042.50 30,440,306.67	706,005,955.05 48,712,500.00 29,378,916.67 48,890.243.06 49,549,638.89	29,513,733,33 49,410,444,44 24,709,722,23 49,427,777,78 49,1357,500,00 49,357,500,00	24,481,902.78 49,346,875,00 38,972,711.11 48,919,791.67 48,667,625.00 48,687,229.17	
PAR VALUE SHARES	42,000,000.00 15,000,000.00 15,000,000.00 50,000,000.00 25,000,000.00 30,000,000.00	50,000,000.00 30,000,000.00 50,000,000.00	30,000,000,00 25,000,000,00 25,000,000,00 50,000,000,00 50,000,000,00	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	
BOOK	95.906 95.906 95.930 95.113 95.125	96.449		997.928 997.854 997.854 997.854	
TRDNG	5.245 5.176 5.227 5.227 5.056 5.070	5.272	5.296 5.286 5.286 5.210 5.304 5.207	5.298 5.298 5.298 5.299 6.209 6.2099 6.2099 6.2099 6.2099 6.2099	2   2   2   2   2   2   2   2   2   2
CUPN	24 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	5.1150 5.1150 5.1255	5.210 5.225 5.225 5.150 5.210 5.140	5.110	21
SAF/ PURP	000000	0000	0000000	0000000	00000000
MATURITY PURCHASE (TICKER) DATE	12/06/07 02/16/07 12/07/07 03/30/07 02/04/08 03/29/07 02/04/08 02/06/07 02/04/08 03/23/07 03/31/08 04/03/07	17.71%(C) 05/01/07 11/02/06 05/11/07 12/07/06 05/11/07 12/07/06 05/14/07 03/13/07		07/24/07 02/28/07 07/24/07 04/25/07 09/20/07 04/24/07 09/22/07 04/24/07 09/25/07 04/03/07 10/09/07 04/09/07	19.284CL/ 08/23/07 02/23/07 09/04/07 03/06/07 09/04/07 03/06/07 09/04/07 03/06/07 10/02/07 04/02/07 12/28/07 04/02/07 12/28/07 04/02/07
FUND 1	000000000000000000000000000000000000000	100		100 100 100 100 100	1000 1000 1000 1000 1000 1000
CUSIP	D 313396QDB D 313396QEG D 313396SCB D 313396SR5 D 313396XR5 D 313396ZR5	DISCOUNT NOTES 90485LS17 90485LS17 0660PLSB8 4662A13EP	90485LSP6 0660PLTP8 0660PLTP8 90485LTP5 90485LTR9 90485LU22	90485LUQ9 0660PLUQ2 90485LWJ3 0660PLWL1 0660PLWR9 0660PLWR9	06050QC65 06050QD64 06050QD64 06050QD64 06050QD20 06050QQ20 06050QQ20 06050QQ20
INVSMT NO. DESCRIPTION	A 411571 FEDL HOME LIN WTG CORP D 4 411571 FEDL HOME LIN WTG CORP D 4 4155 FEDL HOME LIN WTG CORP D 4 4155 FEDL HOME LIN WTG CORP D 4 4155 FEDL HOME LIN WTG CORP D 4 4152 FEDL HOME LIN WTG CORP D 4 4152 FEDL HOME LIN WTG CORP D 5 4152 FEDL HOME LIN WTG C	HETOTAL (INV TYPE) 44 PMC 41486 UNION BANK CP 41511 UNION BANK CP 41513 BOA CP A1503 TO ANDOCAN CP	41555 UNION BANK 41607 BOA CP 41608 BOA CP 41609 UNION BANK 41574 UNION BANK 41621 UNION BANK 41566 UNION BANK	UNION BANK BOA CP UNION BANK BOA CP BOA CP BOA CP	SURFOTAL (INV TYPE) 81 COMMERCIAL PARER A 4155 BOA NEGOTIABLE C.D 0605001 A 41558 BOA

100,000.00

100 07/16/07 07/16/06 000 5.630 5.630 100.000

41369 MISSION BANK CD



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DAM FRANCES	4 1 5 - 5 5 4 - 4 4 8	INVENTORY
CITY COON IN OF	MR. DANIEL DALY	INVESTMENT

PAGE: 4 RUN: 05/01/07 08:59:34

INVESTMENTS OUTSTANDING AS OF 4/30/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS

			SELLIE	SELLIEMENI DALE PASTS	DAOLG.	n					
NVSMT NO.	NO. DESCRIPTION CUSIP	FUND NO.	MATURITY PURCHASE SAF/ (TICKER) DATE PURP	PURCHASE DATE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE	
41498	41498 MISSION AREA CR UNION	100	100 11/02/07 11/02/06 000 4.500 4.500 100.000	11/02/06	000	4.500	4.500	4.500 100.000		100,000.00	
BTOTAL	BTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT		.01%(C)	(0)		5.065	5.065	5.065 5.065 100.000	200,000.00	200,000.00	
41330 41419 41528 41554 41558 41640	41330 CITI BANK TIME DEPOSIT 100 06/06/07 06/04 415.26 CITITANNE PTD 27049073 100 01/02/08 01/1 415.26 CITITANNE PTD 270491061 100 01/02/08 01/1 415.26 CITITANNE PTD 270491111 100 01/15/08 01/1 415.26 CITITANNE PTD 270491111 100 01/25/08 01/1 415.26 CITITANNE PTD 270491111 100 01/25/08 01/1 416.0 CITITANNE PTD 27049111 100 01/25/08 01/1 416.0 CITITANNE PTD 270491111 100 01/25/08 01/1 416.0 CITITANNE PTD 270491111 100 01/25/08 01/1 416.0 CITITANNE PTD 27049111 100 01/25/08 01/1 416.0 CITITANNE PTD 27049111 100 01/25/08 01/1 416.0 CITITANNE PTD 270491111 100 01/25/08 01/1 416.0 CITITANNE PTD 27049111 100 01/25/08 01/1 416.0 CITITANNE PTD 27049111 100 01/14/100 01/14/100 01/14/100 01/14/100 01/14/100 01/14/100 01/14/100 01/14/100 01/14/100 01/	100 100 100 100 100 100	100 06/06/07 06/07/06 100 08/05/07 08/09/06 100 01/02/08 01/02/09 100 01/25/08 01/25/07 100 04/17/08 04/18/07 100 04/17/08 04/18/07 100 04/17/08 04/18/07 100 04/17/08 04/18/07 100 04/17/08 04/18/07 100 04/17/08 04/18/07	18/22/2	000 000 000 000 000		5.400	5.400 5.400 100.000 5.200 5.300 100.000 5.200 5.300 100.000 6.450 5.450 100.000 6.350 5.350 100.000 6.350 5.350 100.000 6.350 5.350 100.000 6.350 6.350 100.000 6.350 6.350 100.000 6.350 6.350 100.000 6.350 6.350 100.000 6.350 6.350 100.000 6.350 6.350 100.000 6.350 6.350 100.000 6.350 6.350 100.000	5.400 5.400 100.000 5.000,000.00 5.000,000.00 5.500 5.500,000.00 5.500 5	5,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 45,000,000.00 45,000.00	

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(SIRPT)		INVE	ESTMESSOUMAJOR	INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 4/30/07 MAJOR SORT KEY IS BARK SETTLEMENT DATE BASIS	V E N T C AS OF 4/3 BASIS	0/07		RUN: 0	RUN: 05/01/07 08:59:34
INVSMT NO.	DESCRIPTION		MATURITY (TICKER)	FUND MATURITY PURCHASE SAF/ CUPN TRDNG NO. (TICKER) DATE PURP RATE YIELD	SAF/ CUPN PURP RATE	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
A 41369	A 41498 MISSION AREA CR UNION	100	07/16/07	100 07/16/07 07/16/06 000 5.630 5.630 100.000 100 11/02/07 11/02/06 000 4.500 4.500 100.000	000 5.630	5.630	100.000		
SUBTOTAL	SUBTOTAL (Bank) 19 BANK OF NEW YORK		100.00%(C)	(C)	5.065	5.065	5.065 5.065 100.000	100.000 200,000.00	200,000.00
			ASSETS	FIXED		5.065	5.065 5.065 100.000	5.065 5.065 100.000 200,000.00 200,000.00	200,000.00



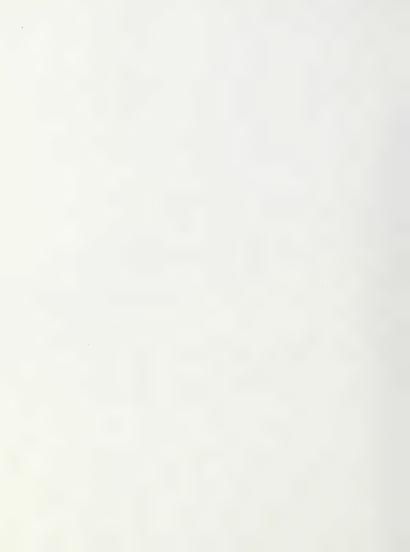
### CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-44

DANIEL DALY 415-554DETAIL TRANSACTION REPORT - FIXED INCOME 04/01/07 TO 04/30/07 SETTLEMENT DATE BASIS

PAGE: 1 05/01/07 08:59:32

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(GAIN) /LOSS SETTLEMENT 25,000,000.00 51,078,777.78 25,000,000.00 -1,257,972.22 -1,078,777.78 -1,182,222.22 -1,097,777.78 -1,097,777.78 PREM / (DISC) AMORT/ (ACCRET) -894,666.67 -168,741.81 -48,486,041.67 -25,000,000.00 -24,356,680.56 -50,000,000.00 -48,850,562.50 -35,000,000.00 -34,183,372.22 -50,000,000.00 -48,742,027.78 -50,000,000.00 -50,000,000.00 -50,000,000.00 -50,000,000.00 -50,000,000.00 -48,902,222.22 -50,000,000.00 -48,902,222.22 -24,337,638.89 -18,000,000.00 -17,472,120.00 5.100 -39,000,000,000.38,198,875.00 -50,000,000.00 -50,000,000.00 -24,566,083.33 -25,000,000.00 -24,688,333.33 -40,000,000.00 -39,480,288.89 -20,000,000.00 -19,910,857.78 -30,000,000.00 -29,766,900.00 -14,807,775. ORIGINAL FACE -25,000,000.00 -25,000,000.00 -25,000,000.00 -35,000,000.00 POOLED FUNDS 4.980 5.205 5.060 5.320 5.317 5.280 5.280 140 5.126 180 TYP YIELD MAT 04/11/07 04/03/07 04/17/07 04/18/07 04/24/07 04/02/07 04/11/07 04/11/07 04/03/07 04/03/07 04/27/07 04/25/07 04/03/07 04/11/07 04/03/07 04/17/07 04/17/07 04/17/07 04/18/07 04/02/07 04/10/01 BROK MATURITY TRADE/ SETTLE 04/30/07 04/30/07 04/27/07 04/30/07 04/11/07 04/24/07 04/30/07 04/03/07 04/30/07 04/17/07 04/11/07 04/30/07 04/18/07 04/24/07 04/30/07 04/25/07 04/03/07 DATE /ENTRY 40 40 40 87 45 CASH CONS CONS 41516 FMC DISCOUNT NOTES 41435 FMC DISCOUNT NOTES Z 41536 FEDL HOME LOAN 41474 FNMA DISCOUNT BOA 41447 FMC BOA BOA # AND EC. HOL mon



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CITY/COUNTY OF SAN FRANCISCO
IR. DANIEL DALY 415-554-4487
DETAIL TRANSCION REPORT - FIXED INCOME
04/01/07 TO 04/0/07 POOLED FUNDS SETTLEMENT DATE BASIS 100 POOLED FUND:

\* ACTIVE TRANSACTIONS \*

PAGE: 2 RUN: 05/01/07 08:59:32

BANK BROK MATURIY TRADE/ TXN COUPON CASH DATE /ENTRY SETTLE TYP YIELD
19 76 04/25/07 04/25/07 MAT 04/30/07 04/25/07
19 40 10/02/07 04/02/07 PURC
04/06/07 04/03/07 04/30/07 INTR
04/30/07 04/30/07 04/30/07
04/06/07 04/03/07
04/06/07 04/03/07
04/03/07
19 87 03/28/08 04/05/07 PURC 04/06/07 04/05/07
19 40 10/09/07 04/09/07 PITEC
04/10/07 04/09/07
40 12/28/01 04/03/07 04/10/07 04/09/07
19 40.05/03/07 04/09/07 PURC 04/10/07 04/10/07
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19 40 07/05/07 04/09/07 PURC 04/10/07 04/10/07
19 40 05/02/07 04/09/07 PURC
04,13/07 04/12/07



CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 4 15-554-4487
DEFALL TRANSACTION REPORT - FIXED INCOME
2 SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

\* ACTIVE TRANSACTIONS \*

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INV #	DESCRIPTION/FOOL#	17#	BANK	BROK	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYP A	TXN COUPON	PAR VALUE	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	(INTEREST) AMORT/ (ACCRET)	(GAIN)/LOSS SETTLEMENT
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41634	41634 UNITED STATES TREAS	REAS BI	1.9	4.0	40 07/05/07 04/09/07 PURC	04/09/07	PURC	4.880	25,000,000.00	24,711,944.44		
amv					04/10/07 04/11/07	04/11/07		4.937		-288,055.56		-24,711,944.44
41635	41635 FNMA DISCOUNT NOTES	OTES	19	40	03/17/08 04/10/07	04/10/07	PURC	4.890	25,000,000.00	23,845,416.67		
amv					04/13/07 04/12/07	04/12/07		5.127		-1,154,583.33		-23,845,416.67
41636	41636 UNITED STATES TREAS BI	REAS BI	19	8.7	10/11/07 04/16/07	04/16/07	PURC	4.870	25,000,000.00	24,401,395.83		
amy					04/17/07 04/17/07	04/11/07		4.989		-598,604.17		-24,401,395.83
41637	FEDL HOME LOAN BK CONS	BK CONS	13	8.7	10/90/10	07/06/07 04/17/07	PURC	5.125	44,000,000.00	43,498,888.89		
amy					04/17/07 04/17/07	04/17/07		5.184		-501,111.11		-43,498,888.89
41638	BOA CD		13	4.0	10/16/07 04/16/07 PURC	04/16/07	PURC	5.295	50,000,000.00	50,000,000.00		
AMA					04/17/07 04/17/07	04/11/07		5.295				-50,000,000.00
41639	41639 FEDL HOME LOAN BK CONS	BK CONS	13	4.0	07/13/07 04/16/07 PURC	04/16/07	PURC	5.120	41,000,000.00 40,498,524.44	40,498,524.44		
amy					04/17/07 04/18/07	04/18/07		5.183		-501,475.56		-40,498,524.44
41641 BOA	BOA CP		13	40	09/20/07 04/20/07	04/20/07	PURC	5.185	50,000,000.00	48,926,993.06		
amv					04/24/07 04/24/07	04/24/07		5.299		-1,073,006.94		-48,926,993.06
41642	41642 BOA CP		13	40	09/21/07 04/20/07	04/20/07	PURC	5.185	50,000,000.00	48,919,791.67		
amy					04/24/07 04/24/07	04/24/07		5.299		-1,080,208.33		-48,919,791.67
41643	41643 BOA CP		13	4.0		07/24/07 04/20/07	PURC	5.225	50,000,000.00	49,346,875.00		
Sme					04/24/07 04/25/07	04/25/07		5.294		-653,125.00		-49,346,875.00
41644	41644 FEDL HOME LOAN BK CONS	BK CONS	19	40	40 07/18/07 04/23/07	04/23/07	PURC	5.110	27,000,000.00	26,681,902.50		
amy					04/24/07	04/24/07 04/26/07		5.171		-318,097.50		-26,681,902.50



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NR. DANIEL DALY OF 54 4487
DENL'ENROCTION REPORT - FIXED INCOME
04/01/07 TO 04/30/07
REPORT GRAND TOTALS \* ACTIVE TRANSACTIONS \*

	SETTLEMENT	-1140956207.26	99,276,166.66	0.00	786,422,399.17
	(GAIN), EST) LOSS		-13,694.45		30.01
	AMORTIZATION/ (ACCRETION) (INTEREST)		-13,6	-109,081.49	-15226130.01
Ø	PRESSHEED PAR VALUE VALUE BOOK VALUE (DISCOURT) (ACCRETION) (INTEREST) LOSS	17043792.74	735,194.44		
ASSETS	BOOK VALUE	1140956207.26 -17043792.74	-99,264,805.56 735,194.44	-622,168.51	-783098134.58
	ORIGINAL FACE VALUE				0
	PAR VALUE	PURC 5.151 1158000000.00	-1000000000.00		MAT 5.247 -79500000.00 ( 23)
989	TYPE/ WEIGHTED TXN# YIELD	PURC 5.151	SALE 4.966 -10000000.00	INTR 4.879	MAT 5.247



### FRANCISCO SAN DANIEL DALY 0 CITY/COUNTY M R

PAGE: 5 RUN: 05/01/07 08:59:33 (GAIN) /LOSS SETTLEMENT 22,916.67 21,875.00 45,416.67 -44,166.67 (INTEREST) PREM / (DISC) AMORT/ (ACCRET) -45,416.67 BOOK VALUE ) A N I E L D A L Y 4 1 5 - 5 5 4 - 4 4 8 DETAIL TRANSACTION REPORT - FIXED INCOME ORIGINAL FACE PAR VALUE POOLED FUNDS 04/01/07 TO 04/30/07 SETTLEMENT DATE BASIS 5.250 5.350 .450 5.350 TXN COUPON TYP YIELD 06/06/07 04/30/07 INTR 01/19/08 04/30/07 INTR 01/25/08 04/30/07 INTR 04/17/08 04/18/07 PURC 04/30/07 INTR 01/02/08 04/30/07 04/30/07 04/30/07 04/30/07 19 01/02/08 04/30/07 04/30/07 04/30/07 04/30/07 04/17/07 04/18/07 04/30/07 04/30/07 04/30/07 04/30/07 BANK BROK MATURITY TRADE/ SETTLE 04/30/07 04/30/07 19 00/07 CASH DATE /ENTRY 48 41330 CITI BANK TIME DEPOSIT 41528 CITIBANK PTD 270491061 41554 FIRST NATL BK PUBLIC T 41558 CITIBANK PTD 270491111 41640 CITIBANK PTD 270491285 41419 CITIBANK PTD 270490733 DESCRIPTION/POOL# \* ACTIVE TRANSACTIONS \*

04/30/07 04/30/07 04/30/07



PAGE: 6 RUN: 05/01/07 08:59:33		GAIN) /	LOSS SETTLEMENT	-10,000,000:00	
		5)	(INTEREST) L		
N R. DANIEL DALY 4 15 - 55 4 4 8 7 8 7 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		PREMIUM/ AMORTIZATION/	(DISCOUNT) (ACCRETION)		
ANIEL DALT  PERTAL TRANSACTOR REPORT - FIXED INCOME  04/04/07 TO 04/30/07  REPORT GRAND TOTALS		PREMIUM/		0.0	
TAN E L D  TAIL TRANSACT  04/01/ REPOR			BOOK VALUE	10,000,000.00	
MR. DE		ORIGINAL FACE	TALUE		
* SWOILD			PAR VALUE	5.350 10,000,000.00	
TWE TRANSACTIONS	PAR	WEIGHTED	TIBLD	5.350	

-174,708.34



### CITY AND COUNTY OF SAN FRANCISCO.

### OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P Daty
CHIEF INVESTMENT OFFICER

June 8, 2007

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

### Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to May 31, 2007:

		rootea	All
7	Interest Received	\$148,048,916	\$148,048,916
	Total Net Earnings	\$172,267,554	\$172,267,554
	Earned Income Yield	5.184%	5.184%
	Average Age of Portfolio	132 Days	132 Days

Total cost of the securities on hand May 31, 2007 was \$3,844,384,045 with a market value of \$3,880,044,964 plus fixed assets accrued interests of \$8,848,243. The earned income yield for the month of May 2007 is 5,194%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of May 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

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SAN FRANCISCO



CITY/COUNTY OF SAN FRANCISC MR. DANIEL DALY 415-554-44

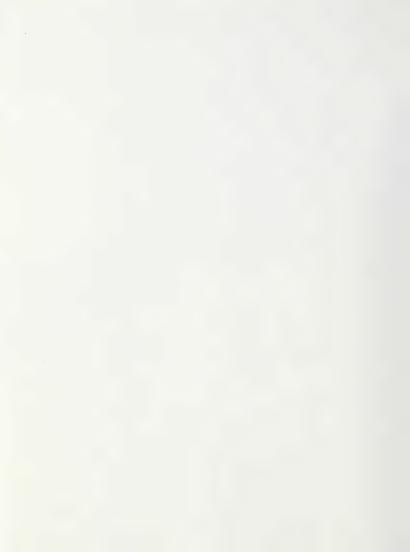
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ORTFOLIO STATISTICS 7/01/06 THROUGH 5/31/07

PAGE: 1 RUN: 06/04/07 13:21:48

ALL FUNDS

	GOV'T SE	CURITIES	GOV'T SECURITIES TIME DEPOSITS	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	146,994,947.03	00.	1,053,969.06	N/A	148,048,916.09
TOTAL NET EARNINGS THIS PERIOD:	171,205,894.04	00.	1,061,660.06	N/A	172,267,554.10
PUPPLE PAILS PORTROBIC BALANCE:	3,599,282,471.58	00.	21,185,074.63	N/A	N/A 3,620,467,546.23
EARNED INCOME YIELD THIS PERIOD:	5.183	000.	5.460	N/A	5.184
END OF PERIOD PORTFOLIO BALANCE:	3,799,184,044.89	00.	45,200,000.00	N/A	3,844,384,044.89
CHRRENT AMORTIZED BOOK VALUE:	3,800,852,789.40	00.	45,200,000.00	N/A	N/A 3,846,052,789.40
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.186	000	5.445	N/A	5.189
WHICHIED AVERAGE DAYS TO MADURITY:	132,36	00.	206.53	N/A	N/A
WEIGHTED AVBRAGE DAYS TO CALL:	132,36	00.	206.53	M/A	N/A
MET PORTFOLLO YTELD, 365-DAY BASIS:					5.184



CITY/COUNTY OF SAN FRANCISOMR. DANIEL DALY 415-554-44

ORTFOLIO STATISTICS 5/01/07 THROUGH 5/31/07

PAGE: 1 RUN: 06/04/07 13:21:39

ALL FUNDS

	ASSETS	ASSETS LIABILITIES ASSETS LIABILITIES	ASSETS	EPOSITS	TOTAL
COTAL INCOME RECEIVED IN THIS PERIOD:	9,027,940.29	00.	208,173.62	N/A	9,236,113.91
COTAL NET BANNINGS THIS PERIOD:	16,895,196.64	00.	209,045.92	N/A	17,104,242.56
WUERAGE DAILY FORTFOLIO BALANCE:	3,831,808,633.73	00.	45,200,000.00	N/A	N/A 3,877,008,633.73
SARNED INCOME YIELD THIS PERIOD:	5.191	000.	5.445	N/A	5.154
THE OF PRESENT PRIMERS IN INTERIOR	3,799,184,044.89	00.	45,200,000.00	N/A	N/A 3,844,384,044.89
CURRENT AMORTIZED ECOK VALUE:	3,800,852,789.40	00.	45,200,000.00	N/A	N/A 3,846,052,789.40
WFIGHTED AVERAGE YIELD AT END OF PERIOD:	5.185	000.	5.445	N/A	5.188
WEIGHTED AVERAGE DAYS TO MATURITY:	132,36	00.	206.53	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	132.36	00.	206.53	N/A	N/A
MET PORTFOLIO YIELD, 365-DAY BASIS:					5.194



CITY/COUNTY OF SAN FR MR, DANIEL DALY 415-

0 8 7

K D

PORTFOLIO STATISTICS 7/01/06 THROUGH 5/31/07

PAGE: 1 RUN: 06/04/07 13:21:47

ND: 100 POOLED FUNDS

	ASSETS	ASSETS LIABILITIES	ASSETS	ASSETS LIMB DEPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	146,994,947.03	000	1,053,969.06	N/A	148,048,916.09
TOTAL NET BARNINGS THIS PERIOD:	171,205,894.04	00.	1,061,660.06	N/A	172,267,554.10
AVERAGE DAILY PORTFOLIO BALANCE:	3,599,282,471.58	00.	21,185,074.63	N/A	N/A 3,620,467,546.20
SARNED INCOME YIELD THIS PERIOD:	5.183	000.	5.460	M/A	5.134
END OF PERIOD PORTFOLIO BALANCE:	3,799,184,044.89	00.	45,200,000.00	A/N	N/A 3,844,384,044.89
CURRENT AMORTIZED BOOK VALUE:	3,800,852,789.40	00.	45,200,000.00	N/A	3,846,052,789.40
WEIGHTRD AVERAGE YIELD AT END OF PERIOD:	5.186	000.	5.445	N/A	5.189
WEIGHTED AVERAGE DAYS TO MATURITY:	132.36	00.	206.53	A/N	N/A
WEIGHTED AVERAGE DAYS TO CALL:	132.36	00.	206.53	N/A	N/A
wer correctio yigld, 365-DAY BASIS:					5.184

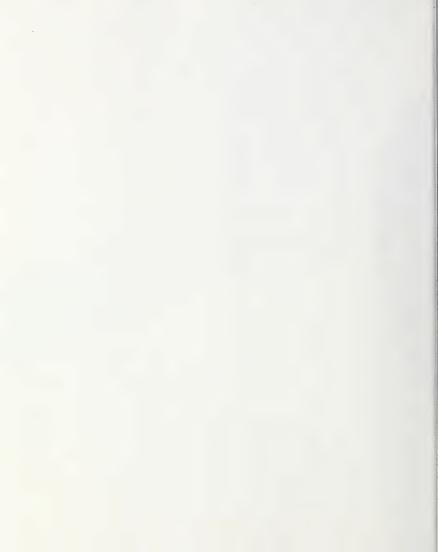


### CITY/COUNTY OF SAN PRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY M R .

PAGE: 1 RUN: 06/04/07 13:20:16

п	INVESTMENTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	OF 5/31/07 CC# IS	/07			
MMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
Type) 11 TREASURY BILLS	5.84%(C)	4.891	5.011	97.599	230,000,000.00	224,478,641.66
Type) 12 TREASURY NOTES	14.50%(C)	4.404	4.783	99.554	560,000,000.00	557,503,044.44
Type) 41 FNMA DISCOUNT NOTES	17.12%(C)	4.916	5.132	4.916 5.132 95.793	687,000,000.00	658,094,967.78
Type) 43 FEDERAL HOME LOAN DISC NOTES	14.83%(C)	5.079	5.160	98.436	579,000,000.00	569,942,964.01
Type) 44 FMC DISCOUNT NOTES	17.73%(C)	4.985	5.170	96.419	707,000,000.00	681,683,593.94
Type) 81 COMMERCIAL PAPER DISC	18.92%(C)	5.178	5.267	98.308	740,000,000.00	727,480,833.06
Type) 91 NEGOTIABLE C.D.'S	9.88%(C)	5.266		5.266 100.000	380,000,000.00	380,000,000.00
Type) 1010 PUBLIC TIME DEPOSIT	.01%(C)	5.065	5.065	5.065 100.000	200,000.00	200,000.00
Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.17%(C) REPORT TOTALS ASSETS FIXED	5.372	5.372 1	5.372 100.000	5.372 100.000 45,000,000.00 45,000,000.00 5.127 97.866 3,928,200,000.00 3,844,384,044.89	45,000,000.00 3,844,384,044.89

AUI) (Inv SALEMANNESS CONTRACTOR AND ADDRESS OF THE PERSON NAMED IN COLUMN 1985



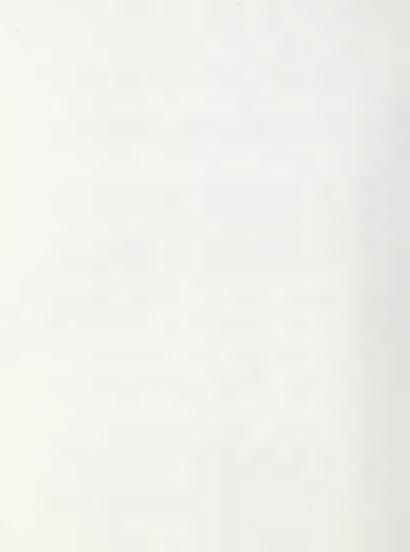
		PAGE: 1	RUN: 06/04/07 13:20:19			BANK FUND CPN RATE PAR/SHARES MARKET VALUE CURR ACCR INT UNREALIZED GAIN
	8 7					MARKET VALUE
	- 5 5 4 - 4 4	T VALUE		5/31/07		PAR/SHARES
	MR. DANIEL DALY 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		ENVESTMENTS OUTSTANDING AS OF 05/31/07	MAJOR SORT KEY IS ICC#	FUND CPN RATE
The state of the s	E L D A	TMENT INVE		IMENTS OUT	MAJOR S	BANK
The Party of the P	MR. DANI	INVES		INVES		CUSID
						DESCRIPTION
The state of the s			(RPIMKT)			INVEST

URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	27,562.50		39,180.56	00000	00.001,50	19,731,25		15,027.78		24,541.67	165,224.32		311,523.44		498,046.87	68.750.00			-74,333.50	-21,093,75		-21,093.75	7000	E1.020.13	-21,093.75	00.00		00.00	00 0		0.00		0.00	00 0		0.00	
CURR ACCR INT PRICE SOURCE	535,700.00	SUNGARD	534,083.33	SUNGARD	SINGARD	306.177.08	SUNGARD	215,777.78	SUNGARD	152, 187.50 SUNGARD	2,278,009.02	1 1 1 1 1 1 1 1 1	380,524.86	SUNGARD	402,624.31	2.322.40	SUNGARD	365,590.47	SUNGARD	SUNGARD	175,322.69	SUNGARD	175,322.69	175.322.69	SUNGARD	391,734.97	SUNGARD	391,734.97	SUNGARD	SUNGARD	391,734.97	SUNGARD	391,734.97	201 724 07	SUNGARD	391,734,97	
MARKET VALUE MARKET PRICE	44,479,687.50	98.84375000000	49,375,000.00	98.750000000000	98 750000000000	34.496.875.00	98.56250000000	24,617,187.50	98.46875000000	24,578,125.00 98.31250000000	226,921,875.00	98.66168500000	24,968,750.00	99.875000000000	49,796,875.00	19 943 750 00	99.71875000000	24,906,250.00	99.62500000000	99 68750000000	14,953,125.00	99.68750000000	14,953,125.00	14 953 125 00	99.68750000000	49,828,125.00	99.65625000000	49,828,125.00	99.65625000000	99.65625000000	49,828,125.00	99.65625000000	49,828,125.00	99.65625000000	99 65625000000	49 828 125.00	13,020,123,00
PAR/SHARES BOOK	45,000,000.00	43,916,425.00	50,000,000.00	48,801,736.11	48 801 736 11	35.000.000.00	34,170,966.67	25,000,000.00	24,386,381.94	25,000,000.00 24,401,395.83	230,000,000.00	224,478,641.66	25,000,000.00	24,657,226.56	50,000,000.00	20 000 000 00	19,875,000.00	25,000,000.00	24,980,583.50	14 974 218 75	15,000,000.00	14,974,218.75	15,000,000.00	14,974,218.75	14.974.218.75	50,000,000.00	49,828,125.00	20,000,000.00	49,828,125.00	49.828.125.00	50,000,000.00	49,828,125.00	50,000,000.00	49,828,125.00	49 828 125 00	50 000 000 00	20,000,000,00
YIM IR	4.8700	4.9902	4.9300	5.0510	4.9500 F 0510	4 8450	4.9625	4.8550	4.9772	4.8700	4.8907	5.0109	3.6250	4.5056	2.7500	0.03C#	4.6110	4.3750	4.4160	4.6250	4.6250	4.7161	4.6250	4.7161	4.6250	4.6250	4.8073	4.6250	4.8073	4.6250	4.6250	4.8073	4.6250	4.8073	4.6250	4 6250	4.0430
SAFE	100	000	100	000	100	100	000	100	000	100			100	000	100	1000	000	100	000	000	100	000	100	000	000	100	000	100	000	000	100	000	100	000	DOT	100	707
BANK	1.9	40	119	40	9 0	0 0	0 4	13	4.0	13	5.85% (M)		1.9	4.0	19	0 0	04	19	40	Y -	19	43	13	2 0	η α	19	8.7	13	8.7	19	19	43	13	43	13	0 0	17
CUSID	912795ZX2		912795ZY0		912795ZY0	705307010	100000000000000000000000000000000000000	912795A35		912795250	u		912828DY3		912828CR9	100000000	7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	912828EU0		912828216	912828EY2		912828EY2	CIMOCOCIO	912828E12	912828EZ9		912828EZ9		912828EZ9	912828EZ9		912828EZ9		912828E29	013000010	9120202LV
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	41582 INTERD STATES TREAS BILLS		41590 UNITED STATES TREAS BILLS	03/15/07 09/06/07	41591 UNITED STATES TREAS BILLS			41614 UNITED STATES TREAS BILLS	03/29/07 09/27/07	41636 UNITED STATES TREAS BILLS 04/17/07 10/11/07	SALITA VOIDAGOR II (AMAN AMA) TANDUNING		40980 T NOTE (98.205)	11/14/05 06/30/07	41522 T NOTE (98.20)		#ILUS T NOIE (99.12)	41089 T NOTE (99.30)		41134 T NOTE (99.27)	02/28/06 02/29/08	4	41137 T NOTE (99.27)		41138 T NOTE (99.27)	41210 TREASHRY NOTES (99.21)	03/31/06 03/31	41211 T NOTE (99.21)		41212 T NOTE (99.21)	41214 T NOTE (99.21)		41215 T NOTE (99.21)		41216 T NOTE (99.21)	Е	41217 T NOTE (99.21)



# CITY/COUNTY OF SAN PRANCISCO MR. DANIEL DALE INVESTMENT INVESTMENT

PAGE: 2	0/04/0/ T3:20:T3	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	,173.91 SUNGARD -44,531.25	1.50 878,320.31			UPRICE8,472.22	UPRICE -14,888.89	972.23 UPRICE -16,666.67		UPRICE -2,750.00 516.66	UPRICE -3,670.83	516.67 -3.091.67		UPRICE -4,012.50	UPRICE -3,069.45		UPRICE -42,916.67	UPRICE -33,444.44	859.03		UPRICE -22,968.75	314.17 HDDICE -30 734 73		UPRICE -21,777.78	763.89 TERTOR -32.326.39		UPRICE -27,055.56	368.83 UPRICE -28,500.00		UPRICE -88,541.66	825.00
- Anna	KON	CURR ACCR INT PRICE SOURCE	127,173.91 SUNGARE	4,721,671.50	1,466,333.33	UPRICE 837,083.33	UPRICE	dn n	1,680,972.23 UPRICE	407,516.67	407.516.66	dD.	407,516.67	407,516.67	UPRICE	TC 'SCS'	1,009,277.78	UPRICE	do (TOT	370,859.03	0PRICE 651,656,25	UP	469,314.17	219,600.00	dn	235,763.89 TIDRICE	247,388.89	dD	DPRICE	558,833.33	du err	147,825.00
00		MARKET VALUE MARKET PRICE	29,953,125.00	558,178,125.00	49,715,000.00	24,835,000.0000	99.340000000000	99.24000000000	49,575,000.00	14,872,500.00	14.869.500.00	99.13000000000	14,868,000.00	14,865,000.00	99.10000000000	98.54000000000	48,525,000.00	33 918 500 00	96.910000000000	24,142,500.00	43.456.500.00	96.57000000000	35,730,900.00	19,314,000.00	96.57000000000	96 5700000000	24,132,500.00	96.53000000000	96,47000000000	48,215,000.00	96.43000000000	14,455,500.00
A N I E D D A D X 4 I S - S S 4 - 4 INVESTMENT INVENTORY WITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 05/31/07 MAJOR SORT KEY IS ICC#	PAR/SHARES BOOK	30,000,000.00	560,000,000.00	. 50,000,000.00	48,257,000.00	24,006,388.89	48,174,444.44	50,000,000.00	15,000,000.00	14,467,733.33	14,465,654.17	15,000,000.00	15,000,000.00	14,461,495.83	24,381,555.56	50,000,000.00	47,558,638.89	33,670,875.00	25,000,000.00	45.000.000.00	42,827,812.50	37,000,000.00	20,000,000.00	19,116,177.78	25,000,000.00	25,000,000.00	23,912,166.67	23.898.611.11	50,000,000.00	47,744,708.33	15,000,000.00
WITH MA	NTS OUTSTANDING AS OF	CPN RATE YTM TR	4.8750	4.4039	4.9800	5.1599	5.1028	5.1480	4.9000	4.9900	5.1736	5.1743	4.9900	4.9900	5.1758	5.1883	4.9100	5.1620	5.0934	4.9910	5.2471	5.2168	4.9100	4.8800	5.1056	4.8500	4.8800	5.1020	5.1049	4.7900	5.0163	4.8600
NVENTORY	UTSTAND	FUND	1000	. (W	100	100	000	000	100	100	000	000	100	100	000	000	100	000	000	100	100		100	100	000	100	100	000	000	100	000	100
ENT IN	ENTS O	BANK	119	14.39% (M)		19	87		13		8.7		19			4 t		ω,	87	***	0 F		19		4	19		4	V 4	-		19
INVESTMENT	INVESTM	CUSID	912828FC9	1	313588HZ1	313588JF3	00000	ONTO DO COTO	313588JV8	313588JV8	313588.TWG		313588JX4	313588JY2	0	313588120	313588RB3	ONGODICE	313588KM9	313588SN6	3135889WF		313588SN6	313588SN6		313588SN6	313588SR7		313588578	313588SY2		313588TC9
14 B. 4		DESCRIPTION PURCHASE MATURITY DATE	UNITED STATES TREAS NTS 04/03/07 04/30/08	SUBTOTAL (Inv Type) 12 TREASURY NOTES	41483 FEDERAL NATL MTG ASSN DISC N	11/01/06 07/11/07 41459 FNMA DISCOUNT NOTES	1	11/01/06 07/24/07	FNMA DISCOUNT NOTES	FINA DISCOUNT NOTES	11/17/06 07/31/07	2	FEDERAL NATE MTG ASSN DISC N	FEDERAL NATE MTG ASSN DISC N		FEDERAL NATL MTG ASSN DISC N	FEDERAL NATL MTG ASSN DISC N	5	FEDERAL NATE MTG ASSN DISC N 04/03/07 01/07/08	FEDERAL NATL MTG ASSN DISC N	02/14/07 02/01/08	2	FEDERAL NATL MTG ASSN DISC N	BEDFERT NATT MTG ASSN DISC N		FEDERAL NATL MTG ASSN DISC N	FNMA DISCOUNT NOTES		FEDERAL NATL MTG ASSN DISC N	FEDERAL NATL MTG ASSN DISC N	03/09/07 02/11/08	FEDERAL NATL MTG ASSN DISC N
and the second	(REIMAI)	INVEST	A 41618	SUBTOLE	A 41483	41459		A 41484	A 41457	A 41492	41400	CC#T# W	A 41494	A 41495		41598	41535		A 41619	A 41568	0.00	# # T003	A 41579	0 41589	) i	A 41605	A 41599		A 41600	A 41588		A 41601



# CITY/COUNTY OF SAN FRANCISCO MR. DAMIEL DALY 14 15 - 5 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE

PAGE: 3 RUN: 06/04/07 13:20:19

	UNREALIZED GAIN UNREALIZED LOSS	-27,708.34	.000	00.	-291.67	-1,497.22	-1,913.33	-1,762.50	-8,402.78	-8,555,55	-4,506.95	-3,069.44	-9,333.33	-5,235.56	-13,416.67	.00	-612.50
	CURR ACCR INT U	169,791.67 UPRICE 383,562.50 UPRICE	12,323,744.74	629,444.44 SUNGARD 49,826.39	SUNGARD 211,666.67 SUNGARD	281,875.00 SUNGARD 256,568.89	SUNGARD 120,888.89	137,970.00 SUNGARD	196,388.89 SUNGARD	196,388.89 SUNGARD 98,194,45	SUNGARD 398,246.53	SUNGARD 397,491.11 SUNGARD	280,283.33 SUNGARD	SUNGARD	SUNGARD SUNGARD 100,600.00 SUNGARD	3,632,902.65	197,755.83 SUNGARD
	MARKET VALUE MARKET PRICE	23,987,500.00 95.95000000000 47,895,000.00	669,887,900.00	50,000,000.00 100.0000000000 24,957,000.00	99.828000000000 24,874,583.33 99.49833333333	43,779,266.67 99.4983333333 40,753,180.00	49,699,000.00	26,818,110.00	49,605,833.33 99.21166666667	49,598,666.67 99.19733333333	99.1543333333 24,757,277.78	27,728,151.11 99.02911111111	29,522,133.33	98.2398888889	40,001,013.44 97.7236388889 39,089,455.56 97.72363888889	573,498,639.44	6,978,930.00
INVESTMENTS OUTSTANDING AS OF 05/31/07 MAJOR SORT REY IS ICC#	PAR/SHARES BOOK	25,000,000.00 23,845,416.67 50,000,000.00 47,590,958.33	658,094,967.78	50,000,000.00 49,370,555.56 25,000,000.00	24,907,465.28 25,000,000.00 24,664,861.11	44,000,000.00	40,498,524.44	27,000,000.00 26,681,902.50	50,000,000.00	49,410,833.33	25,000,000.00	24,362,100.69 28,000,000.00	30,000,000.00	18,519,495.28	48,749,486.11 40,000,000.00 38,999,588.89	579,000,000.00	7,000,000.00
NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	CPN RATE YTM TR	4.8900 5.1268 4.8450 5.0903	4.9158	5.1500 5.2157 5.1250	5.1440 5.0800 5.1490	5.1250 5.1840 5.1200	5.1834	5.1100	5.1095	5.0500	5.1124	5.2079	5.0200	5.1605	5.1590 5.1590 5.1590	5.0791	5.0100
STAND ORT K	FUND	100 100 000		100	100	100	100	1000	100	100	100	100	100	000	1000		100
ALTS OUT	BANK	19 19 19	.26% (M)	19 45 19	19	19	139	4 T 6 T 6 T 6 T 6 T 6 T 6 T 6 T 6 T 6 T	119	40	0 4 6	13	119	0 <del>4</del> 0	1 4 H 4 2 0 0 0	.78% (M)	19
INVESTME	CUSIP	313588UK9	17	313384GH6 313384GV5	313384HU6	313384HU6	313384JB6	313384JG5	313384JQ3	313384JR1	313384KD0	313384KD0	313384120	313384MM8	313384PA1 313384PA1	OAN DISC 14.	313396HE6
	NUMBER PURCHASE MATURITY DATE	41635 FNMA DISCOUNT NOTES 41632 FEDERAL NATL MTG ASSN DISC N 04/05/07 03/38/08	SUBTOTAL (Inv Type) 41 FRMA DISCOUNT NOTES	41583 FEDL HOME LOAN BK CONS DISC 03/05/07 06/01/07 41656 F H L B	05/18/07 06/13/07 41616 FEDL HOME LOAN BK CONS DISC 04/02/07 07/06/07	41637 FEDL HOME LOAN BK CONS DISC 04/17/07 07/06/07 41639 FEDL, HOME LOAN BK CONS DISC	04/18/07 07/13/07 F H L B	05/15/07 07/13/07 41644 FEDL HOME LOAN BK CONS DISC 04/26/07 07/18/07	41649 F H L B 05/04/07 07/26/07	41650 F H L B 05/04/07 07/27/07	41551 F H L B 05/04/07 07/30/07 41564 FEDL HOME LOAN BK CONS DISC	02/08/07 08/08/07 41572 FEDL HOME LOAN BK CONS DISC	FEDL HOME LOAN BK CONS 03/26/07 09/21/07	H	41654 F H L B 05/14/07 11/09/07 41659 F H L B 05/14/07 11/09/07	SUBTOTAL (INV Type) 43 FEDERAL HOME LOAN DISC 14.78%(N)	41489 FEDL HOME LLN WTG CORP DISC 11/10/06 06/22/07
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4454 PPC DISCOURT NOTES  45.57 PPC 2012/2006 07.57 PPC 2012/2012 20.0 11.3396H3B 19 10.0 4.1910 19.000.000.00 19.186.56.66.000.000.000.000.000.000.000.000.	38 865,484 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	243 000 000 000 000 000 000 000 000 000 0	-6,500.00 -1,111.11 -2,450.00 -6,027.78 -3,377.78 -3,377.78 -14,444.45 -6,500.00 -16,875.00
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35 CEX   2	4497777778	328 347 22	0 0 0
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13962R5 19 100 48400 25.000.000.00 13961Z4 19 100 6.6252 23.931.166.679 13961Z4 19 100 6.6252 23.931.166.679 13961Z4 19 100 6.6259 28.541.042.50 13961Z4 10 100 6.356 13.000.000.00 17.901(M) 6.3850 1M.	96.5348888889	SUNGARD	-21,700.01
40 000 5.0562 3.931,166.67 9 3396UZ4 19 100 4.0230 30,000,000.00 3396UZ4 19 100 6.0595 28,511,042.50 40 000 5.1668 30,440,106.67 9 17.901(M) 4.9850 (H)	24,133,722.22	235,277.78	
1396UZA 12 100 0.6259 20.000.000.000 1396UZA 19 100 5.0595 20.500.000.00 10 10 10 5.056 10.400.006.67 9 17.90x(H) 5.1697 (H) 6.185	96.53488888889	SUNGARD	- 357 / 157 -
1396UZ4 19 100 4.9150 12.000,000.00 1	95.75000000000	SUNGARD	-53,173.33
40 000 5,1668 30,440,306.67 317.90k(M) 4,9850 HT[	30,640,000.00	231,551.11	
17.90% (M) 4.9850 217	95.75000000000	SUNGARD	-31,857.78
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A N I E L D A L Y 4 1 5 - 5 5 4 - 4 4 8 INVESTMENT INVENTORY WITH MARKET VALUE CITY/COUNTY OF MR. DANIEL DALY

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UNREALIZED GAIN	1	-1,069.45		-534.72		-2,527.78		-1,166.67		-2,333,33		-6,027.77	-3 032 ED		-6,256.94		-4,048.61		-7,375.00		-21,799.99		-11,562.51		-TT,666.67	00 000 00		-9,566.67		100000	6.5	-	
CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	478,958.34	SUNGARD	239,479.17	SUNGARD	472,083.33	SUNGARD	174,000.00	SUNGARD	709,138.89	SUNGARD	421,194.44	SUNGARD	530,786.67	330.020.83	SUNGARD	268,506.94	SUNGARD	223,458.33	SUNGARD	412,044.44	SUNGARD	273,652.78	SUNGARD	273,652.78	SUNGARD	505,875.0U	166.911.11	SUNGARD	380,201.39	SUNGARI	5,859,189.44	12 100	
MARKET VALUE MARKET PRICE	49.897.333.33	99.79466666667	24,948,666.67	99.79466666667	49,897,333.33	99.79466666667	49,897,333.33	99.79466666667	49,824,000.00	99.64800000000	49,772,666.67	99.54533333333	32,811,240.00	24.805.666.67	99.2226666667	49,611,333.33	99.2226666667	49,567,333.33	99.13466666667	39,362,955.56	98.40738888889	49,189,083.33	98.37816666667	49,181,777.78	98.3635555556	49,152,555.56	39 282 500.00	98.20625000000	49,052,083.33	98.10416666667	733,253,862.22	40'091'Enc. ob	
PAR/SHARES BOOK	50.000.000.00	49,419,444,44	25,000,000.00	24,709,722.22	50,000,000.00	49,427,777.78	50,000,000.00	49,724,500.00	50,000,000.00	49,117,194.44	50,000,000.00	49,357,500.00	33,000,000.00	25,264,363.83	24.481.902.78	50,000,000.00	49,346,875.00	50,000,000.00	49,351,250.00	40,000,000.00	38,972,711.11	20,000,000.00	48,926,993.06	20,000,000.00	48,919,791.67	50,000,000.00	40 000 000 00	39,125,155.56	20,000,000.00	48,687,229.17	740,000,000.00	50,000,000.00	
FUND CPN RATE SAFE YTM TR	5 2250	5.2864	5.2250	5.2864	5.1500	5.2096	5.2200	5.2489	5.2100	5.3036	5.1400	5.2069	5.1700	5 1100	5 2181	5.2250	5.2942	5.1900	5.2582	5,0800	5.2139	5.1850	5.2987	5.1850	5.2995	5.1300	5.2704	5.2958	5.1650	5.3043	5.1783	5.3150	
FUND	100	000	100	000	100	000	100	000	100	000	100	000	100	000	000	100	000	100	000	100	000	100	000	100	000	100	000	000	100	000	0	0.01	
BANK	0	0 4	1.9	4.0	13	46	1.9	4 0	13	46	19	46	13	φ F	46	6 T	0.4	13	46	13	46	19	40	19	40	13	40	04	19	40	18.90% (M)	9.1	
GISID		-	OGGOPITES		90485LTF5		OGGOPITES		90485LTR9		90485LU22		90485LUA4	0040511100	20402000	066091H02		90485LUW6		90485LWJ3		0660P1WL1		0660P1WM9		0660P1WR8	002140770	4444	0660P1X97			06050GC65	
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	1 0	415U/ BOA CF	41 COS BOS CB		ALCOS MINTON BY CP		T COLOR DAME OF THE		41574 INTON BANK CP	02/23/07	41621 UNION BANK CP	04/03/07 07/02/07	41566 UNION BANK CP	02/09/07	41580 UNION BANK CP	12 (43 DOB CD		41646 TINTON BANK C P	05/01/07	41603 UNION BANK CP		41641 BOA CP	04/24/07 09/20/07	41642 BOA CP	04/24/07 09/21/07	41604 BOA CP		41648 BANK OF AMERICA C F	41625 BOA CP	04/09/07 10/09/07	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	41575 For the Fritable C.D	
NH	2 1	d*	4			ř	4	ř	A		44		44		d,	-		4		4		K		K		K		۰ «	× ×		50	4	

BOA NEGOTIABLE C.D



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY INVESTMENT INVESTMENT

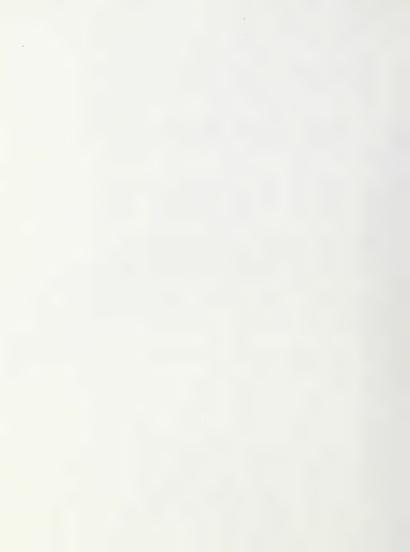
INVESTMENTS OUTSTANDING AS OF 05/31/07

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INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	MAJOR BANK BROK	FUND SAFE	MAJOR SORT KEY IS ICC# BANK FUND CPN RATE BROK SAFE YTM TR 19 100 5.2600 50	MAJOR SORT EEY IS ICC#  CUSIP BANK FURD CEN BATE PAR/SHARES NARKET VALUE CURK A BROK SAFE YTM TR BOOK NARKET PRICE PRICE FORGERGE 19 100 5.560 50.000.000.00 49.983,801.66 438	MARKET VALUE MARKET PRICE 49,983,801.66	CURR ACCR INT PRICE SOURCE 438,333.33	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS 438,333,33
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	41617 BOAN NEGOTIABLE CD 06050GG20	3G20 19		100	5.2600	50,000,000.00	49,983,801.65 99.96760331700	SUNGARD	-16,198.34
-	41638 BOA C) 06050GH45	3H45 19		100	5.2950	50,000,000.00	49,990,727.21 99.98145441783	330,937.50 SUNGARD	-9,272.79
	41626 BOA NEGOTIABLE CD 04/09/07 12/28/07				5.2850	50,000,000.00	49,972,787.26 99.94557451592	389,034.72 SUNGARD	-27,212.74
6/2	SUBTOTAL (IHV TYPE) 91 NEGOTIABLE C.D.'S	9.79%(M)	& (M)		5.2664	380,000,000.00	379,876,367.50	4,118,111.12	.00
	41369 MISSION BANK CD 07/16/06 07/16/07 41499 MISSION RREA CE UNION	19 60 19		1000	5.6300 5.6300 4.5000	100,000.00 100,000.00 100,000.00	99,338.75 99.33875000000 97,728.50	969.61 SUNGARD 775.00 SUNGARD	-661.25
to.	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	.01	.01% (M)	,	5.0650	200,000.00	197,067.25	1,744.61	.00
	41330 CITI BANK TIME DEPOSIT 06/07/06 06/06/07	1.4	18 0	100	5.4000	5,000,000.00	5,000,000.00*	750.00 BOOK	0.00
	41419 CITIBANK PTD 270490733	H 4	119 1	100	5.5000	5,000,000.00	4,949,304.17	763.89 SUNGARD	-50,695.83
	41528 CITIBANK PTD 270491061	H 4			5.3000	10,000,000.00	9,681,083.33	1,472.22 SUNGARD	-318,916.67
	41554 FIRST NATE BK FUBLIC TIME DFT 01/19/07 01/19/08	19			5.2500	5,000,000.00	4,827,933.33	SUNGARD	-172,066,67
	41558 CITIBANK PTD 270491111 01/25/07 01/25/08	H 4			5.4500	10,000,000.00	9,646,966.67	I, 513.89 SUNGARD	-353,033.33
	41640 CITIBANK PTD 270491285 04/18/07 04/17/08	H 49	119 1	100	5.3500	10,000,000.00	95.23850000000	1,486.11 SUNGARD	.476,150.00
	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M	M 1.12%(M)	% (M)		5.3722	45,000,000.00	43,629,137.50	6,715.28	
	GRAND TOTAL				4.9663	3928200000.00	3880044964.45	as you got all	



RUN: 06/04/07 13:20:16 43,916,425.00 224,478,641.66 48,801,736.11 48,801,736.11 34,170,966.67 24,386,381.94 24,401,395.83 49,828,125.00 24,657,226.56 14,974,218.75 14,974,218.75 14,974,218.75 49,828,125.00 49,828,125.00 14,974,218. .93.997.656. BOOK VALUE PAGE 50,000,000.00 35,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 15,000,000.00 45,000,000.00 25,000,000.00 230,000,000.00 25,000,000.00 15,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00 PAR VALUE SHARES PRICE 99.922 97.592 97.631 959 959 97.603 97.546 97.606 99.828 828 99.626 99.626 026 452 99. 95 YIELD 4.977 4.416 4.716 4.989 .716 4.807 4.807 4.879 4.990 5.051 4.963 5.032 4.611 4.807 4.807 4.807 4.807 4.807 INVENTORY INVESTMENTS OUTSTANDING AS OF 5/31/07 LC RAN ıc RATE 4.930 4.930 4.870 4.855 4.625 4.625 4.900 4.960 4.870 4.891 4.625 4.625 .625 4.875 4.375 4.625 4.625 4.625 4.625 4.625 4.404 4.980 4.900 Di. MAJOR SORT KEY IS ICC#  $\vdash$ SETTLEMENT DATE BASIS PURP 000 000 000 000 000 000 000 000 000 000 SAF/ 2 rt, MATURITY PURCHASE 01/31/06 90 90 03/28/07 90 90 04/11/07 12/29/06 02/28/06 03/31/06 DATE 02/08/ 02/28/ EH O INVESTMENT ū 5.84%(C) DA (TICKER) 08/30/07 10/90/60 10/90/60 09/27/07 08/15/07 01/31/08 02/29/08 02/29/08 02/29/08 02/29/08 03/31/08 03/31/08 03/31/08 03/31/08 03/31/08 03/31/08 03/31/08 04/30/08 / COUNTY DANIEL 1000 0000000 000 0000 NO. BILL 912795ZY0 BILL 912795A27 912795ZX2 BILL 912795A35 BILL 912795A50 912828EP1 912828EU0 312828EY2 312828EY2 312828EY2 912828EZ9 312828EZ9 912828EZ9 912828EZ9 912828FC9 Σ TREASURY BILLS (Inv Type) 12 TREASURY NOTES UNITED STATES TREAS NTS FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN NATE MTG ASSN TREAS TREAS TREAS TREAS TREAS TREASURY NOTES DISCOUNT T NOTE (99.21) STATES STATES STATES STATES STATES (Inv Type) 11 (98.20) (99.27) T NOTE (99.27) UNITED UNITED UNITED UNITED NOTE NOTE NOTE NOTE NOTE T NOTE NOTE T NOTE NOTE NOTE FNMA 41135 41214 41134 41614 91110 41590 SUBTOTAL INVSWI

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### SAN FRANCISCO

PAGE: 2 RUN: 06/04/07 13:20:16

SETTLEMENT DATE BASIS

LUE	166.67 511.11 708.33 700.00 #16.67	967.78	,555.56 465.28 861.11 888.89 524.44	144.44 302.50 147.22	694,895.83 362,100.69 334,891.11 251,183.33 519,495.28 749,486.11 999,588.89	64.01	786.67 505.83 505.83 375.00 65.33 444.44 444.44 660.00 600
BOOK VALUE	23,912,166.67 23,998,131 47,744,708.33 14,327,700.00 23,845,416.67 47,590,958.33	658,094,	49,370,555.56 24,907,465.28 24,664,861.11 43,498,888.89 40,498,524.44	49,580,444.44 26,681,902.50 49,417,847.22 49,410,833.33	24,694,895.83 24,362,100.69 27,334,891.11 29,551,183.33 18,519,495.28 48,749,486.11 38,999,588.89	569,942,964.01	9,7981,786,67 9,728,22,22,22 9,728,22,22,22 9,728,22,22,22 9,728,23 9,29,29 10,29,23 10,29,23 10,29,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,23 10,20,20,23 10,20
PAR VALUE SHARES	25,000,000.00 25,000,000.00 50,000,000.00 15,000,000.00 25,000,000.00	687,000,000.00	50,000,000.00 25,000,000.00 25,000,000.00 44,000,000.00 41,000,000.00	50,000,000.00 27,000,000.00 50,000,000.00 50,000,000.00	25,000,000.00 25,000,000.00 28,000,000.00 30,000,000.00 19,000,000.00 50,000,000.00	579,000,000.00	4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
BOOK	95.649 95.594 95.518 95.318	95.793	98.741 99.630 98.659 98.861	99.161 98.822 98.836 98.822	98.780 97.448 97.625 97.504 97.471 97.499	98.436	96.883 96.304 95.222 95.922 96.737 97.481 96.533 96.852 96.849 96.849 96.845 96.845 96.845
TRDNG	5.102 5.105 5.016 5.088 5.088 5.127	5.132	5.216 5.144 5.149 5.184 5.183	5.163 5.171 5.109 5.110	5.112 5.208 5.183 5.149 5.161 5.159	5.160	5 1.17 5 5 .098 5 5 .098 5 5 .098 5 5 .098 5 6 .097 5 6 .097 5 6 .097 5 7 .097 5 7 .097 5 7 .097 5 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8
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SAF/ PURP	000000		0000	0000	00000		
PURCHASE	03/20/07 03/20/07 03/09/07 03/20/07 04/12/07	(0)	03/05/07 05/18/07 04/02/07 04/17/07	05/15/07 04/26/07 05/04/07 05/04/07	05/04/07 02/08/07 02/20/07 03/26/07 05/14/07	(c)	11/10/06 09/27/06 09/27/06 11/10/06 01/04/07 01/04/07 01/04/07 01/06 01/06/07 01/06
MATURITY (TICKER)	02/04/08 02/08/08 02/11/08 02/15/08 03/17/08	17.12%(C)				14.83%(C)	06/22/07 06/25/07 06/29/07 07/02/07 07/02/07 07/23/07 07/23/07 07/23/07 09/18/07 11/26/07
FUND I	1000 1000 1000				1000 1000 1000 1000	C NOTES	
CUSIP	3135885K7 3135885K8 3135885V8 313588TC9 313588UK9 313588UK9	NT NOTES	313384GH6 313384GV5 D 313384HU6 D 313384HU6 D 313384JB6	313384JB6 313384JG5 313384JQ3 313384JQ3		FEDERAL HOME LOAN DISC	313396HE6 312396HH9 312396HH9 312396H03 312396H09 312396H09 312396H09 312396H09 312396H09 312396H19 312396H19 312396H19 312396H19 312396H19
INVSMT NO. DESCRIPTION	A 41599 FWRA DISCOURT NOTES A 4160 FURDERAL NATU MYG ASSN DI A 41518 FEDERAL NATU MYG ASSN DI A 4161 FEDERAL NATU MYG ASSN DI A 41615 FWRA DISCOURT NOTES A 41622 FEDERRAL NATU MYG ASSN DI	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	A 41558 FEDL HOME LOAN BK CONS D A 41656 F H L B A 41646 FEDL HOME LOAN BK CONS D A 41649 FEDL HOME LOAN BK CONS D A 41659 FEDL HOME LOAN BK CONS D	41655 41644 41649 41650	FEDL FEDL FEDL FEDL FEDL FEDL FEDL FEDL	SUBTOTAL (Inv Type) 43 FEDERAL HO	A 4444 PRD BONE LIN WTG CORP D 111396HDS A 4444 PRD BONE LIN WTG CORP 111396HDS A 4444 PRD DESCOUNT NOTES A 4444 PRD DESCOUNT NOTES A 4454 PRD PEEU LIN WTG CORP D 111396HDS A 4454 PEEU LIN WTG CORP D 111396HDS A 4455 PEEU LIN WTG COR



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PAGE: 3 RUN: 06/04/07 13:20:16	BOOK VALUE	14,389,541.67 47,509,601.39 23,931.166.67 28,541,042.50 30,440,306.67	681,683,593.94	26,960,775.00 49,419,444.44 24,709,722.22 49,427,777.78	49,724,500.00 49,117,194.44 49,357,500.00 32,284,385.83	24,481,902.78 49,346,875.00 49,351,250.00 38,972,711.11 48,926,993.06	48,919,791.67 48,667,625.00 39,125,155.56 48,687,229.17	727,480,833.06	50,000,000,000,000,000,000,000,000,000,	384,	111
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4 4 8 7	BOOK	95.930 95.019 95.725 95.137	96.419	99.855 98.839 98.839	99.449 98.234 98.715 97.831	97.928 98.694 98.703 97.432	97.840 97.335 97.813 97.374	98.308	100.000 100.000 100.000 100.000 100.000 100.000	100.000	914 JUNE
5 5 4	TRDNG	5.108 5.227 5.056 5.070 5.167	5.170	5.238 5.286 5.286 5.210	5.249	5.218 5.294 5.258 5.258 5.299	5.299 5.270 5.296 5.304	5.267	5.240 5.240 5.240 5.250 5.250 5.295	5.266	0.00 m
5 2	CUPN	4.967 4.840 4.915 4.915	4.985	5.230 5.225 5.225 5.150	5.220 5.210 5.140 5.170	5.110 5.225 5.190 5.080	5.185 5.130 5.180 5.165	5.178	5.315 5.240 5.240 5.240 5.250 5.250 5.295	5.266	0 0 0 0
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A N IE L D A L Y A N E N E S T M E N T I N V E N W V E S T M E N T I N V E N INVESTMENTS OUTSTANDING AS OF MAJOR SORT KEY IS I CCHE SETTLEMENT DATE BASIS	PURCHASE	03/29/07 02/08/07 03/23/07 04/03/07	r (C)	05/22/07 03/27/07 03/27/07 03/27/07	05/08/07 02/23/07 04/03/07			92% (C)	02/23/07 03/06/07 03/06/07 03/06/07 03/16/07 04/02/07	88%(C)	87) 18 (0) 83 (8) (8)
ANTED DINVESTMENTS OUR MAJOR	MATURITY (TICKER)	01/22/08 02/04/08 02/04/08 03/31/08 03/31/08	17.73%(C	06/01/07 06/15/07 06/15/07 06/15/07	06/15/07 06/25/07 07/02/07	07/24/07 07/24/07 07/30/07 09/18/07		18.929	08/23/07 09/04/07 09/07/07 09/18/07 10/02/07	9.881	tes 11/02/07 13/20/50
DANIEL INVESTMENT	FUND NO.	1000 1000 1000 1000		100 100 100	100	000	100	rı.	100 100 100 100 100 100 100		To a
M R R F	CUSIP	CORP D 313396SRS CORP D 313396SRS CORP D 313396SRS CORP D 313396UZ4	NT NOTES	0660P1T19 0660P1TF8 0660P1TF8	0660P1TF8 90485LTR9 90485LU22	90485LUQ9 0660P1UQ2 90485LUW6 90485LWG3	0660P1WM9 0660P1WR8 0660P1X22 0660P1X97	PAPER DISC	06050GC65 06050GD64 06050GD72 06050GF39 06050GF39	C.D. 'S	
PT)	INVSMT NO. DESCRIPTION	41613 FEDL HOME LLN WIG CORP D 41565 FEDL HOME LLN WIG CORP D 41606 FEDL HOME LLN WIG CORP D 41624 FEDL HOME LLN WIG CORP D	SUBTOTAL (Inv Type) 44 RMC DISCOUNT NOTES	41657 B OF A C P 41607 BOA CP 41608 BOA CP		UNION BANK BOA CP UNION BANK UNION BANK		SUBTOTAL (Inv Type) 81 COMMERCIAL	41575 BOA NEGOTIABLE C.D 41564 BOA NEGOTIABLE C.D 41565 BOA NEGOTIABLE C.D 41565 BOA NEGOTIABLE C.D 41577 BOA NEGOTIABLE C.D 41677 BOA OFFICE C.D 41676 BOA COT	SUBTOTAL, (Inv Type) 91 NEGOTIABLE	THE MISSION BANK TO WHITE
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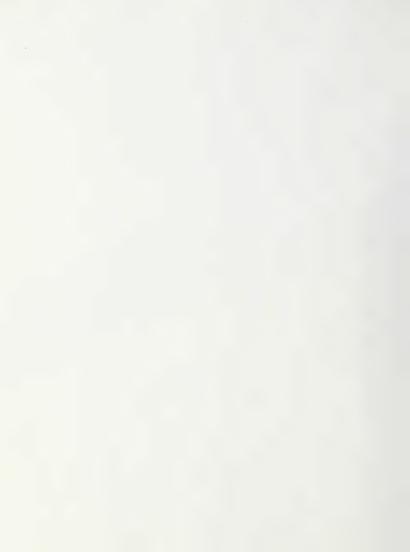
THINPHELS, TINY TYNNEL LOLD SUPERIC TINE DEBOSTY



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT IN VENTORY IN TORY IN TORY INVESTMENTS OUTSTANDING AS OF 5/31/07 STILLED STRILLED TORE BASICS STRILLED TORE BASICS	FUND MATURITY PURCHASE SAR/ CUPN TRENG BOOK PAR VALUE CUSIP NO. (TICKER) DATE PURP RATE YIELD PRICE SHARES BOOK VALUE	4.1310 CTTI BANK TINE DEPOSIT 100 06/06/07 06/07/06 000 5.400 100.000 5.000.000.00 5.000.000.00 6.000.000 4.419 CTTIBANK PTD 20093073 100.001/09/08 01/02/09 05.300 5.300 100.000 6.300 5.000.000.00 6.000.000 6.300 6.300 10.000.000 6.300 6.300 10.000.000 6.300 6.300 10.000.000 6.300
R. DANIEL DAL: INVESTMENTS OUTSTA	FUND NO.	100 06/06/07 06/07 100 06/06/07 08/07 100 04/09/08 00/07 100 01/02/08 00/07 100 04/17/08 04/17 100 04/17/08 04/17 100 04/17/08 04/17 100 04/07 100
×	DESCRIPTION	11310 CTRI BANK TIME DEPOSIT 11419 CTRIBANK PUD 20090733 14580 CTRIBANK PUD 20091034 14580 CTRIBANK PUD 20091016 14580 CTRIBANK PUD 20093118 14640 CTRIBANK PUD 200931181
(SIRPT)	INVSMT NO.	41330 41528 41528 41554 41554 41658 41640



PAGE: 1 RUN: 06/04/07 13:20:16	BOOK VALUE		5.065 5.065 100.000 200,000.00 200,000.00 5.065 5.065 100.000 200,000.00 200,000.00
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C I S C O 5 4 - 4 4 8 7 Y 07	TRDNG BOOK	5.630 5.630 100.000	5.065 5.065 100.000
FRAN 15-5 ENTOR OF 5/31/ ANK	CUPN	5.630	5.065
CITY/COUNTY OF SAN FRANCISCO IR. DANIEL DALY INVESTMENT INVENTORY INVESTMENT INVESTORY INVESTMENT SAME SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE SAF/ CUPN TRDNG NO. (TICKER) DATE PURP RAIE YIELD	100 07/16/07 07/16/06 000 5.630 5.630 100.000 100 11/02/07 11/02/06 000 4.500 4.500 40.000	100.00%(C) REPORT TOTALS ASSETS FIXED
(SIRPT) M.R.	INVSMT NO. DESCRIPTION CUSIP	A 41369 MISSION BANK CD A 41498 MISSION AREA CR UNION	SUBTOTAL (Bank) 19 BANK OF NEW YORK



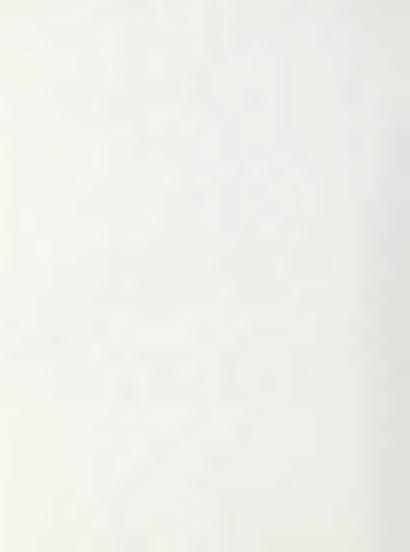
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4 1 5 - 5 5 4 - 4 4 8 DETAIL TRANSACTION REPORT - FIXED INCOME 05/01/07 TO 05/31/07 SETTLEMENT DATE BASIS DANIEL DALY

# ANJ

06/04/07 13:20:15 GAIN) /LOSS 425,000,00 30,000,000.00 49,673,104.17 -425,000.00 -1,690,347.22 -1,287,500.00 (INTEREST) PREM / (DISC) AMORT/ (ACCRET) -621,083,33 -1,109,756.94 -459,513.89 -450,361.11 RUN: -50,000,000.00 -48,309,652.78 -50,000,000.00 -48,712,500.00 -50,000,000.00 -48,890,243.06 BOOK VALUE -48,899,333.33 -30,000,000,00 -29,378,916.67 584,680.56 -25,000,000,00 -24,540,486,11 -30,000,000.00 -29,513,733.33 -49,549,638.89 -49,415,319.44 -49,843,402.78 -50,000,000,00 -49,836,284.72 -49,836,284.72 ORIGINAL FACE PAR VALUE -50,000,000.00 -40,000,000.00 POOLED FUNDS 5.210 5.090 5.230 5.150 5.150 5.080 194 5.140 5.185 1.895 4.611 1.953 TXN COUPON TYP YIELD MAT MAT MAT 10/10/50 05/01/07 05/01/07 05/14/07 05/16/07 05/14/07 05/14/07 TRADE/ SETTLE 11/30/07 BANK BROK MATURITY 05/14/07 05/04/07 05/04/07 /ENTRY 19 9 7 0.4 40 DATE CASH CONS CONS 41505 FEDERAL NATL MTG ASSN FMC DISCOUNT NOTES 41539 FEDL HOME LLN MTG 41629 FEDL HOME LOAN BK 41630 FEDL HOME LOAN BK FEDL HOME LOAN BK DESCRIPTION/POOL# T NOTE (99,12) ACTIVE TRANSACTIONS 41555 UNION BANK CP UNION BANK CP 41593 JP MORGAN 41106 41486

mc

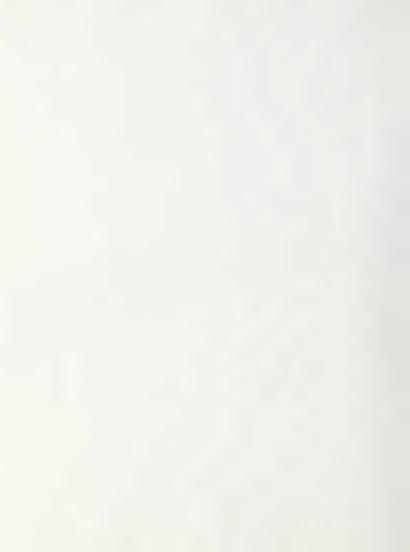


# CITY/COUNTY OF SAN PRANCISCO MR. DANIEL DALY 4 15-554-4487 DEFALL MANACATON REDRT - FIXED INCOME 05/01/07 TO 05/31/07

\* ACTIVE TRANSACTIONS \*

PAGE: 2 RUN: 06/04/07 13:20:15

	GAIN)/LOSS SETTLEMENT		49,724,500.00		-48,749,486.11		-49,580,444.44		-24,907,465.28		.26,960,775.00		-38,999,588.89
			-49,7		-48,7		-49,5		-24,9		-26,9		-38,9
	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	49,724,500.00	-275,500.00	48,749,486.11	-1,250,513.89	49,580,444.44	-419,555.56	24,907,465.28	-92,534.72	26,960,775.00	-39,225.00	38,999,588.89	-1,000,411.11
BASIS POOLED FUNDS	PAR VALUE ORIGINAL FACE	40 06/15/07 05/07/07 PURC 5.220 50,000,000.00 49,724,500.00		5.030 50,000,000.00 48,749,486.11		5.120 50,000,000.00 49,580,444.44		25,000,000.00 24,907,465.28		27,000,000.00 26,960,775.00		40,000,000.00 38,999,588.89	
SETTLEMENT DATE BASIS 100 POOLED	TYP YIELD	5.220	5.249		5.159		5.163	5.125	5.144	5.230	5.238	5.030	5.159
ENT D	TYP	PURC		PURC		PURC		PURC		PURC		PURC	
SETTLEM FUND: 100	TRADE/ SETTLE	70/10/50	70/80/50	05/11/07	05/14/07	05/14/07	05/15/07	05/18/07	05/18/07	05/22/07	05/22/07	05/11/07	05/14/07
FUND:	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	06/15/07	05/09/07 05/08/07	40 11/09/07 05/11/07 PURC	05/11/07 05/14/07	41 07/13/07 05/14/07 PURC	05/14/07 05/15/07	40 06/13/07 05/18/07 PURC	05/18/07 05/18/07	40 06/01/07 05/22/07 PURC	05/23/07 05/22/07	40 11/09/07 05/11/07 PURC	06/04/07 05/14/07
	BROK			40		41		4.0		40		40	
	BANK	119		19		13		13		6 H		19	
	DESCRIPTION/POOL# MEMO	41652 BANK OF AMERICA C P								G D			
	DESCRIP'	BANK OF		41654 F H L B		41655 F H L B		41656 F H L B		41657 B OF A C		FHLB	
	INV # USER	41652	tom	41654	tom	41655	t.om	41656	tom	41657	tom	41659 F	tom



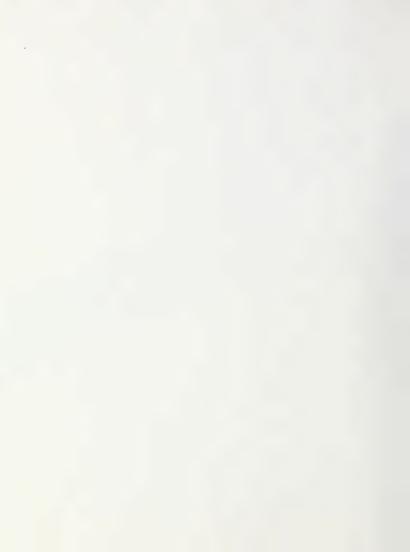
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Y/COUNTY OF S.	ANIEL DAL	AIL TRANSACTION REPO	
COUNTY OF S.	ANIEL DAL	AIL TRANSACTION REPO	

	PAGE: 3	RUN: 06/04/07 13:20:15		ROOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) LOSS SETTLEMENT	-499,450,019.44	-22,916.67 74,550,798.61		566,820,594.44
		RUN: 0		(GAIN) / LOSS		-22,916.		
8 7				(INTEREST)		-400,618.06	-425,000.00	-8,179,405.56
DANTEL DALY 415-554-4487	IXED INCOME			PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION)				
L Y 4 1	N REPORT - F	05/01/07 TO 05/31/07 REPORT GRAND TOTALS	ASSETS	PREMIUM/ (DISCOUNT)	-7,549,980.56	872,736.12		
NIEL DA	DETAIL TRANSACTION REPORT - FIXED INCOME	05/01/07 REPORT (	AS	BOOK VALUE	499,450,019.44 -7,549,980.56	-74,127,263.88 872,736.12		-566820594.44
MR. DAI	DET			ORIGINAL FACE VALUE				
	CTIONS *			PAR VALUE	PURC 5.180 507,000,000.00	( 12) SALE 4.948 -75,000,000.00		MAT 5.208 -57500000.00
	* ACTIVE TRANSACTIONS			PAR TYPE/ WEIGHTED TXN# YIELD	5.180	4.948	( 2) INTR 4.611	1) 5.208
	* ACT.			TYPE/ TXN#	PURC	( 12) SALE	( 2) INTR	, MAT



## SAN FRANCISCO CITY/COUNTY OF MR. DANIEL DALY

PAGE: 4	RUN: 06/04/07 13:20:15		(INTEREST) (GAIN)/LOSS RT/(ACCRET) SETTLEMENT		-23,250.00	23,250.00	-23,680.56	23,680.56	-45,638.89	45,638.89	-22,604.17	22,604.17	-46,930.56	46,930.56	-46,069.44	1000 000
· 0			BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)													
DETAIL TRANSACTION REPORT - FIXED INCOME	07	POOLED FUNDS	PAR VALUE ORIGINAL FACE													
ON REPORT -	05/01/07 TO 05/31/07 SETTLEMENT DATE BASIS	POOLE	TXN COUPON TYP YIELD		INTR	5.400	INTR 5.500	5.500	INTR 5.300	5.300	INTR 5.250	5.250	INTR 5.450	5.450	INTR 5.350	0 3 5 0
RANSACTI	05/01/0 SETTLEM	FUND: 100	TRADE/ SETTLE		05/31/07	05/31/07	05/31/07	05/31/07	05/31/07	05/31/07	05/31/07	05/31/07	05/31/07	05/31/07	05/31/07	05/21/07
DETAIL 1		FUND:	MATURITY /ENTRY		06/06/07 05/31/07 INTR	05/31/07	08/09/07 05/31/07 INTR	05/31/07	01/02/08 05/31/07 INTR	05/31/07	01/19/08 05/31/07 INTR	05/31/07	01/25/08 05/31/07	05/31/07	04/17/08 05/31/07 INTR	701/21/07
			BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE		19	05/31/07 05/31/07 05/31/07	1.9	05/31/07 05/31/07 05/31/07	19	05/31/07 05/31/07 05/31/07	13	05/31/07 05/31/07 05/31/07	1.9	05/31/07 05/31/07 05/31/07	1.9	20/ 10/ 20/ 20/ 20/ 20/ 20/ 20/
* ACTIVE TRANSACTIONS *			DESCRIPTION/POOL#		41330 CITI BANK TIME DEPOSIT		41419 CITIBANK PTD 270490733		41528 CITIBANK PTD 270491061		41554 FIRST NATL BK PUBLIC T		41558 CITIBANK PTD 270491111		41640 CITIBANK PTD 270491285	
* ACTIVI			INV # USER	1	41330	tom	41419	tom	41528	tom	41554	tom	41558	tom	41640	



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05/01/07 TO 05/31/07 REPORT GRAND TOTALS ASSETS

(DISCOUNT) PREMIUM/

BOOK VALUE

ORIGINAL FACE VALUE

PAR VALUE

TYPE/ WEIGHTED TXN# YIELD

PAR

5.372

INTR

AMORTIZATION/ (ACCRETION)

(INTEREST)

-208,173.62

SETTLEMENT (GAIN) / LOSS

PAGE: 5 RUN: 06/04/07 13:20:15

\* ACTIVE TRANSACTIONS \*



## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-44

ACTIVE TRANSACTIONS

DETAIL TRANSACTION REPORT - FIXED INCOME 05/01/07 TO 05/31/07 SETTLEMENT DATE BASIS FUND: 100 POOLED FUNDS

RUN: 06/04/07 13:20:16

SETTLEMENT 425,000.00 23,250.00 23,680.56 -1,287,500.00 PREM / (DISC) AMORT/ (ACCRET) -1,690,347.22 -1,109,756.94 -45,638.89 -459,513.89 -22,604.17 -46,930.56 BOOK VALUE -50,000,000,00 -48,309,652.78 -48,712,500.00 -50,000,000.00 -48,899,333.33 -50,000,000.00 -48,890,243.06 -29,378,916.67 -25,000,000.00 -24,540,486.11 -30,000,000.00 -29,513,733.33 -50,000,000.00 -49,549,638.89 -40,000,000.00 -39,673,833.33 -50,000,000.00 -49,843,402.78 ORIGINAL FACE -50,000,000.00 -30,000,000.00 -50,000,000,00 PAR VALUE 5.249 5.155 5.090 5.210 5.400 5.400 5.050 5.150 5.080 5.140 5.278 4.895 5.194 5.300 5.185 .450 TYP YIELD TXN MAT MAT MAT 05/11/07 05/14/07 05/14/07 TRADE/ SETTLE BANK BROK MATURITY 10/90/90 70/60/80 01/02/08 05/14/07 01/19/08 01/25/08 05/14/07 CASH DATE /ENTRY 19 46 46 40 43 46 41330 CITI BANK TIME DEPOSIT CITIBANK PTD 270490733 41528 CITIBANK PTD 270491061 CORP 41629 FEDL HOME LOAN BK CONS FEDERAL NATL MTG ASSN 41554 FIRST NATL BK PUBLIC 41436 FMC DISCOUNT NOTES 41539 FEDL HOME LLN MTG 41602 FEDL HOME LOAN BK T NOTE (99.12) ď 41555 UNION BANK CP UNION BANK CP BOA CP MV #



CITY/COUNTY OF SAN FRANCISCO
M.R., DANIEL DALY 4 15-554-4487
DETALL TRANSACTION REDET - FIXED INCOME
05/01/07 TO 05/31/07

\* ACTIVE TRANSACTIONS \*

PAGE: 2 RUN: 06/04/07 13:20:16

			FUND	SETTLEMENT DATE BASIS 100 POOLED	i i	AIE DADI	POOLED FUNDS			
NV # DESCRIPTION/POOL# SER MEMO	BANK B	ATE	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TYP	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST)	(GAIN)/LOSS SETTLEMENT
41645 FREDDIE MAC	1.9	40	11/30/07	11/30/07 05/01/07	PURC	5.000	50,000,000.00	48,527,777.78		
			70/60/50	05/09/07 05/02/07		5.152		-1,472,222.22		-48,527,777.78
41646 UNION BANK C P	1.9	9 7	07/30/07	07/30/07 05/01/07	PURC	5.190	50,000,000.00	49,351,250.00		
шо			10/60/50	05/01/07		5.258		-648,750.00		-49,351,250.00
41648 BANK OF AMERICA C P	13	40	10/02/07	05/02/07	PURC	5.180	40,000,000.00	39,125,155.56		
-			10/60/50	05/03/07		5.296		-874,844.44		-39,125,155.56
41649 F H L B	19	40	07/26/07	05/01/07	PURC	5.050	50,000,000.00	49,417,847.22		
			10/60/50	05/04/07		5.109		-582,152.78		-49,417,847.22
41650 F H L B	13	40	07/27/07	05/01/07	PURC	5.050	50,000,000.00	49,410,833.33		
			70/60/50	05/04/07		5.110		-589,166.67		-49,410,833.33
41651 F H L B	19	40	07/30/07	05/01/07	PURC	5.050	25,000,000.00	24,694,895.83		
			10/60/50	05/04/07		5.112		-305,104.17		-24,694,895.83
41652 BANK OF AMERICA C P	13	40	06/15/07	10/10/50	PURC	5.220	50,000,000.00	49,724,500.00		
			10/60/50	10/80/90		5.249		-275,500.00		-49,724,500.00
41654 F H L B	1.9	40	11/09/01	05/11/07	PURC	5.030	50,000,000.00	48,749,486.11		
mo:			05/11/07	05/14/07		5.159		-1,250,513.89		-48,749,486.11
41655 F H L B	1.9	4.1	07/13/07	07/13/07 05/14/07	PURC	5.120	50,000,000.00	49,580,444.44		
The state of the s			05/14/07	05/15/07		5.163		-419,555.56		-49,580,444.44
41656 F H L B	13	40	06/13/07	05/18/07	PURC	5.125	25,000,000.00	24,907,465.28		
EO			05/18/07	05/18/07		5.144		-92,534.72		-24,907,465.28
41657 B OF A C P	13	40	06/01/07	05/22/07	PURC	5.230	27,000,000.00	26,960,775.00		
			05/23/07	05/22/07		5.238		-39,225.00		-26,960,775.00
41659 F H L B	1.9	40	11/09/07	05/11/07	PURC	5.030	40,000,000.00	38,999,588.89		
8 0			06/04/07	06/04/07 05/14/07		7 7 7		-1.000.411.11		-28 999 588 89



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\* ACTIVE TRANSACTIONS \*

PAGE: 3 RUN: 06/04/07 13:20:16

-499,450,019.44 -22,916.67 74,550,798.61 566,820,594.44 SETTLEMENT (GAIN) / LOSS -400,618.06 -633,173.62 -8,179,405.56 (INTEREST) PREMIUM/ AMORTIZATION/ BOOK VALUE (DISCOUNT) (ACCRETION) 499,450,019.44 -7,549,980.56 872,736.12 ASSETS -74,127,263.88 -566820594.44 ORIGINAL FACE 5.180 507,000,000.00 4.948 -75,000,000.00 5.208 -575000000.00 PAR VALUE TYPE/ WEIGHTED YIELD PAR #NXI PURC SALE INTR



### CITY AND COUNTY OF SAN FRANCISCO

### OFFICE OF THE TREASURE

GAVIN NEWSO
MAY

José Cisne
TREASUR

Ost et al.

CHIEF INVESTMENT OFF



July 9, 2007

The Honorable Gavin Newsom

Mayor of San Francisco
City and C
City Hall, Room 200
City Hall, Room 200
City Hall, I Dr. Carlton B. Goodlett Place
San Francisco. Ca 94102-0917
San Francisco

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

### Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2006 to June 30, 2007:

	Pooled	All
Interest Received	\$158,193,523	\$158,193,523
Total Net Earnings	\$187,974,962	\$187,974,962
Earned Income Yield	5.188%	5.188%
Average Age of Portfolio	126 Days	126 Days

Total cost of the securities on hand June 30, 2007 was \$3,575,558,535 with a market value of \$3,613,175,893 plus fixed assets accrued interests of \$12,449,059. The earned income yield for the month of June 2007 is 5,232%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies

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(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/06 THROUGH 6/30/07

PAGE: 1 RUN: 07/02/07 08:43:49

ALL FUNDS

	ASSETS LIABILITIES		ASSETS LIABLLITIES	EPOSITS LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	156,919,354.82	00.	1,274,168.60	N/A	158,193,523.42
TOTAL NET EARNINGS THIS PERIOD:	186,694,082.49	00.	1,280,879.24	N/A	187,974,961.73
AVERAGE DAILY PORTFOLIO BALANCE:	3,599,621,069.56	00.	23,473,972.60	N/A	N/A 3,623,095,042.16
EARNED INCOME YIELD THIS PERIOD:	5.186	000.	5.457	N/A	5.188
END OF PERIOD PORTFOLIO BALANCE:	3,525,358,534.99	00.	50,200,000.00	N/A	N/A 3,575,558,534.99
CURRENT AMORTIZED BOOK VALUE:	3,526,894,427.76	00.	50,200,000.00	N/A	N/A 3,577,094,427:76
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.188	000.	5.438	N/A	5.191
WEIGHTED AVERAGE DAYS TO MATURITY:	126.16	00.	229.66	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	126.16	00.	229.66	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.188



(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 6/01/07 THROUGH 6/30/07

PAGE: 1 RUN: 07/02/07 08:42:55

### ALL FUNDS

	ASSETS	ASSETS LIABILITIES ASSETS LIABILITIES	ASSETS	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	9,924,407.79	00.	220,199.54	N/A	10,144,607.33
TOTAL NET EARNINGS THIS PERIOD:	15,488,188.45	00.	219,219.18	N/A	15,707,407.63
AVERAGE DAILY PORTFOLIO BALANCE:	3,603,402,080.36	00.	49,033,333.33	N/A	N/A 3,652,435,413.70
EARNED INCOME YIELD THIS PERIOD:	5.229	000.	5.439	N/A	5.232
END OF PERIOD PORTFOLIO BALANCE:	3,525,358,534.99	00.	50,200,000.00	N/A	3,575,558,534.99
CURRENT AMORTIZED BOOK VALUE:	3,526,894,427.76	00.	50,200,000.00	N/A	3,577,094,427:76
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.186	000.	5.438	N/A	5.190
WEIGHTED AVERAGE DAYS TO MATURITY:	126.16	00.	229.66	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	126.16	00.	229.66	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.232



## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

7

PORTFOLIO STATISTICS 7/01/06 THROUGH 6/30/07

PAGE: 1 RUN: 07/02/07 08:43:48

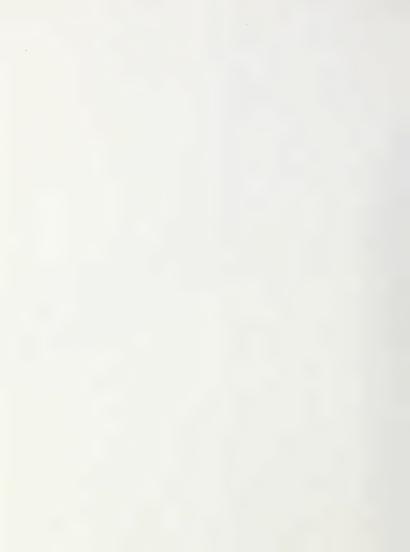
FUND: 100 POOLED FUNDS

	GOV'T SE	GOV'T SECURITIES	TIME DEPOSITS	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
TOTAL INCOME RECEIVED IN THIS PERIOD:	156,919,354.82	00.	1,274,168.60	N/A	158,193,523.42
TOTAL NET EARNINGS THIS PERIOD:	186,694,082.49	00.	1,280,879.24	N/A	187,974,961.73
AVERAGE DAILY PORTFOLIO BALANCE:	3,599,621,069.56	00.	23,473,972.60	N/A	N/A 3,623,095,042.16
EARNED INCOME YIELD THIS PERIOD:	5.186	000.	5.457	N/A	5.188
END OF PERIOD PORTFOLIO BALANCE:	3,525,358,534.99	00.	50,200,000.00	N/A	3,575,558,534.99
CURRENT AMORTIZED BOOK VALUE:	3,526,894,427.76	00.	50,200,000.00	N/A	3,577,094,427:76
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.188	000	5.438	N/A	5.191
WEIGHTED AVERAGE DAYS TO MATURITY:	126.16	00.	229.66	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	126.16	00.	229.66	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.188



	PAGE:	RUN: 07/02/07 08:40:		
CITY/COUNTY OF SAN FRANCISCO	MR. DANIEL DALY 415-554-4487	INVESTMENT INVENTORY	INVESTMENTS OUTSTANDING AS OF 6/30/07	MAJOR SORT KEY IS ICC#

24,386,381.94 678,945,204.77 592,044,855.29 380,000,000.00 200,000.00 50,000,000,00 612,348,269.54 692,397,213.61 545,236,609.84 5.132 97.901 3,652,200,000.00 3,575,558,534.99 BOOK VALUE 25,000,000.00 722,000,000.00 554,000,000.00 603,000,000.00 380,000,000.00 200,000.00 50,000,000.00 SHARES PRICE 99.269 95.900 98.418 5:266 100.000 5.065 100.000 5.365 100.000 96.578 98.183 97.546 YIELD 4.977 4.828 5.135 5.158 5.270 4.877 RATE 4.405 5.076 4.997 5.266 5.065 CUPN 4.855 4.924 SETTLEMENT DATE BASIS FIXED REPORT TOTALS .01%(C) 1.40%(C) .68%(C) 19.36%(C) 15.25%(C) 18.99%(C) 16.56%(C) ASSETS (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY Type) 43 FEDERAL HOME LOAN DISC NOTES (Inv Type) 81 COMMERCIAL PAPER DISC (Inv Type) 1010 PUBLIC TIME DEPOSIT (Inv Type) 41 FNMA DISCOUNT NOTES (Inv Type) 44 FMC DISCOUNT NOTES (Inv Type) 91 NEGOTIABLE C.D.'S Inv Type) 11 TREASURY BILLS (Inv Type) 12 TREASURY NOTES SUMMARY DESCRIPTION



		PAGE: 1	RUN: 07/02/07 08:40:57	
CITY/COUNTY OF SAN FRANCISCO	MR. DANIEL DALY 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 06/30/07

(RPTMKT)

				MAJOR	SORT K	MAJOR SORT KEY IS ICC#	典			
HZ	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	URR ACCR INT UNRBALIZED GAIN PRICE SOURCE UNRBALIZED LOSS
1	41614 U	UNITED STATES TREAS BILLS 03/29/07 09/27/07	912795A35	13	1000	4.8550	25,000,000.00	24,721,910.11	316,923.61 SUNGARD	18,604.56
0.0	SUBTOTAL	(Inv Type) 11 TREASURY BILLS		.68%(M)		4.8550	25,000,000.00	24,721,910.11 98.8876400000	316,923.61	18,604.56
			200000000000000000000000000000000000000	9.1	100	2.7500	50.000.000.00	49,875,000.00	516,574.59	576,171.87
	41522 T	12/29/06 08/15/07	200000	87	000	5.0324	49,298,828.13	99.750000000000	SUNGARD	
	41106 T		912828EP1	61	100	4.2500	20,000,000.00	19,943,750.00	71,994.54 CINCAPD	68,750.00
		02/08/06 11/30/07	012828ETTO	0 6 1	100	4.8750	25,000,000.00	24,914,062.50	456,232.73	
	41089 T	01/31/06 01/31/08	217070707	4 4	000	4.4160	24,980,583.50	99.65625000000	SUNGARD	-66,521.00
	41664 T		912828AT7	13	100	3.0000	5,000,000.00	4,937,500.00	56,353.59 SUNGARD	5,273.44
	T 71124	06/14/07 02/15/08	912828EY2	6 1	100	4.6250	15,000,000.00	14,957,812.50	231,878.40	
				40	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
rs!	41135 T	T NOTE (99.27)	912828EY2	10	100	4.6250	18,000,000.00	99 7187500000	STINGARD	-16.406.25
	E 5000	02/28/06 02/29/08 T MONT (90 27)	912828EY2	19	100	4.6250	15,000,000.00	14,957,812.50	231,878.40	
		02/28/06 02/29/08		8.7	000	4.7161	14,974,218.75	99.71875000000	SUNGARD	-16,406.25
æ	41138 T	T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	14,957,812.50	231,878.40 SINGARD	-16.406.25
	6	02/28/06 02/29/08	912828EZ9	19	100	4.6250	50,000,000.00	49,843,750.00	581,284.15	15,625.00
<		03/31/06 03/31/08		8.7	000	4.8073	49,828,125.00	99.68750000000	SUNGARD	1
ď	41211 T	T NOTE (99.21)	912828EZ9	13	100	4.6250	50,000,000.00	49,843,750.00	581,284.15	15,625.00
			0 2000000000000000000000000000000000000	. 8	100	4 6260	50 000 000 00	49.843.750.00	581.284.15	15,625.00
ec.	41212 T	T NOTE (99.21)	912826549	4 F	000	4.8073	49,828,125.00	99.68750000000	SUNGARD	
d	41214 I	T NOTE (99.21)	912828EZ9	19	100	4.6250	50,000,000.00	49,843,750.00	581,284.15	15,625.00
		03/31/06 03/31/08		43	000	4.8073	49,828,125.00	99.68750000000	SUNGARD	16 2 4 99
ď	41215 T	T NOTE (99.21)	912828EZ9	19	100	4.6250	49.828.125.00	99,68750000000	SUNCARD	
0	41216 7	T NOTE (99,21)	912828EZ9	19	100	4.6250		49,843,750.00	681,284,15	15,625.00
				4.0	000	4.8073	49,828,125.00	99.68750000000	SUNGARD	10.000
d	41217 7	T NOTE (99.21)	912828EZ9	61	100	4 8071	49 828 125 00	99.68750000000	13 674 C 1244 S	
	41610 1	03/31/06 03/31/08	912828PC9	13	100	4.8750	30,000,000.00	29,962,500.00	. 44, 499 44	
				4.0	000	4.8789		99.87500000000	of freezential to	
4	41661 7	T. NOALE . A. LEE	912828BG4	1.9	100	3 2500	25,000,000.00	14,531.250 00	1000119011	
			24 1.0 0 0 1000	0.7	000	5.0516		10,000 000 000	2 5011 301	21 17 12
	11000			0.00	0.00	5 0376	30,028,00, 30	000000000000000000000000000000000000000	HPRIDA	
-	NUMBER OF	06.13/0* 3.71/78		10.0	Aller	5 0148	10.000.000.01	29,906,250,00	TORUVE	0.000
				late fact		4 8088	ALE SHE DAD THE	SALE TAX PRESTO	a plate you we	946,946 AT
	MATOTA	deroral specialists researched from						100,000,000,000,000		ALL DATE AND THE



## FRANCISCO

7	PAGE	RUN: 07/02/07 08:40:	
MR. DANIEL DALY 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 06/30/07	MAJOR SORT KEY IS ICC#

(RPTMKT)

57

111568872 19 100 6,1900 60 000 00 00 00 00 00 00 00 00 00 00	DISC N								
DISC N 313588RX1 19 100 4.980 0.05 0.000 0.00 49.970 0.000 0.00 1.000 0.	DISC N								
NA DISC N 1135882N9 19 100 4.000 25,000.00 00 00 1,000.00	SN DISC N	3588HZ1	13	100	4.9800	50,000,000.00	49,935,000.00	1,673,833.33	4,166.67
N DISC N 115586N6 87 000 5.1028 84,005,000.000.000.000.000.000.000.000.000	SN DISC N	3588JF3	19	100	4.9000	25,000,000.00	24,947,500.00	939,166.67	1,944.44
NY DISC N 11588JN6 19 100 4.9600 150.000.000 49.855.000.000  NY DISC N 11588JN6 19 100 4.9000 150.000.000 149.95.9000000000000000000000000000000000	DISC N		8.7	000	5.1028	24,006,388.89	99.790000000000	UPRICE	
SN DISC N 113588BV8 19 100 4.2900 15.000.000.000.000.000.000.000.000.000.0	06 07/24/07	3588JN6	13	100	4.9600	50,000,000.00	49,845,000.00	1,667,111.12	3,444.44
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NY DISCR N 111588CN6 87 1000 5.174 14.457,313.3 9.52000000000000000000000000000000000000		3588JV8	13	100	4.9900	15,000,000.00	14,938,500.00	469,891.67	875.00
DISC N 113588NW			8.7	000	5.1736	14,467,733.33	99.590000000000	UPRICE	
DISC N 313588474 19 100 4.9901 15.000.000 14.9494 000.000 DISC N 313588474 19 100 4.9901 15.000.000 00 14.9494 000.000 DISC N 31358876 19 100 4.9901 15.000.000 00 14.9494 000.000 DISC N 31358876 19 100 5.0690 15.000.000 00 14.459.000 000 00 00 00 00 00 00 00 00 00 00 0	DISC N	3588JW6	19	100	5.1743	14,465,654,17	14,935,500.00	469,891.65 UPRICE	-45.83
DISC N 113588JY 87 100 55.1751 14.465.25.0 095.000.000 10.0000 10.000 10.0000 10.000 10.0000 10.0000 10.000 10.000 10.000 10.000 10.000 10.000 10.000	DISC N	3588JX4	10	100	4.9900	15,000,000.00	14,934,000.00	469,891.67	533,33
DISC N 11358812 1 19 100 1 19 100 1 1 4 15 10 10 10 10 10 10 10 10 10 10 10 10 10			0 1	000	5.1751	14,463,575.00	34 632 500 000	459 991 67	1 112 50
1155 R   115588PG   19   10   5   500   0   25   500   0   0   24   75   5   0   0   0   0   25   700   0   0   24   75   5   0   0   0   0   25   700   0   0   24   75   2   0   0   0   0   25   700   0   0   24   25   25   20   20   20   20   20   20	DISC N	3588772	η α γ τ	000	4.9900 5.1758	14.461.495.83	99.550000000000	UPRICE	1
1115588PE9 40 000 5.188 4.28.1.55.5 58 91900000000000000000000000000000000000	DISC N	3588106	13	100	5.0600	25,000,000.00	24,745,000.00	361,930.55	1,513.89
313588FPP 40 000 5,090 000 000 45,1355500.00 DISC N 313588FPP 19 100 5,090 00 55,000,000 00 45,3155500.00 DISC N 313588FPP 19 100 4,900 50,000,000 00 48,740,000.00 DISC N 313588FPP 19 100 4,900 50,000,000 00 48,740,000.00 DISC N 313588FPP 19 100 4,900 55,000,000 00 49,1500 00000 DISC N 313588FPP 19 100 4,900 50,000,000 00 49,1500 00000 DISC N 313588FPP 19 100 4,900 50,000 00 00 00 49,1500 00000 DISC N 313588FPP 19 100 4,900 50,000 00 00 00 00 000000 DISC N 313588FPP 19 100 4,900 50,000 00 00 00 00 0000000000000000			40	000	5.1883	24,381,555.56	98.98000000000	UPRICE	
DESC N 313588RN 40 000 5.1354 4.302,545,83 99.11000000000 1.0000000000000000000000		3588PE9	1.9	100	5.0900	35,000,000.00	34,338,500.00	29,691.67	6,562.50
DISC N 313588N3 19 100 4.9100 50.000.00 48.4700.000.00 10.000.00 10.000.00 10.000.00 10.000.00			40	000	5.1935	34,302,245.83	98.11000000000	UPRICE	
DISC N 1115888N9 87 1000 5.1250 7 7.5256 25 100.000 000 000 000 000 000 000 000 000	DISC N	3588RB3	13	100	4.9100	50,000,000.00	48,740,000.00	1,213,861.11	00 000 00
1115   115   1115   1115   1115   1115   1115   1115   1115   1115   115   115   115	100	00000000	10	000	5.1620	35,000,000,00	34.072.500.00	423,986,11	-32,300.00
DISC N 3135888N6 45 00 6.3471 23.7779,977.78 977.00000000000000000000000000000000000	N DEED N		87	000	5.0934	33,670,875.00	97.35000000000	UPRICE	-22,361.11
DISC N 3135885N6 19 100 4.9650 45.000.000.00 49.7000.00000000000000000000000000000000	DISC N	3588SN6	1.9	100	4.9910	25,000,000.00	24,250,000.00	474,838.19	
DISC N 312588N6 19 100 4.9560 55 7000.00 00 45.000 000 00 00 00 00 00 00 00 00 00 00 0			4.5	000	5.2471	23,779,977.78	97.00000000000	UPRICE	-4,815.97
11155865N6 140 100 6.2468 4.742, 88.2.0 9.1,000000000000000000000000000000000000	DISC N	3588SN6	19	100	4.9650	45,000,000.00	43,650,000.00	837,843.75	3C 232 BC
1115 88376 15 100 5.1173 15.244.120.5 6.97 (2000000000000000000000000000000000000	Note	2 K B B C M G	0 4	000	4.9100	37.000.000.00	35,890,000,000	620,705.83	
1135883K6 19 100 4.8800 20.000.000 19.400.0000.000 19.000.000000 19.000.00000 19.000.00000 19.000.00000 19.0000000 19.0000000000			87	000	5.1473	35,294,320.56	97.00000000000	UPRICE	25,026.39
1115882N6 45 000 5.1056 12.105.17.18 9.1000000000000000000000000000000000000	DISC N	3588SN6	1.9	100	4.8800	20,000,000.00	19,400,000.00	300,933.33	
313588286 19 100 4.8500 0.55 005 0.00 0.00 1.00 0.00 0.00 0.			4.5	000	5.1056	19,116,177.78	97.00000000000	UPRICE	11.111.1
1115885Y 19 100 4.8890 55,000.00 24,240,000.00 18115885Y 19 100 4.8890 55,000.00 24,240,000.00 18115885Y 19 100 4.8890 55,100,000.00 24,227.500.00 18115885Y 19 100 4.8890 25,000,000.00 24,227.500.00 1115885Y 19 100 4.7990 50,100,100.00 48,470,000.00 1115887Y 19 100 4.7990 50,100,100.00 18115887Y 19 100 4.8890 51,100.00 18115887Y 19 100 4.8890 15,000,000 181159887Y 19 100 4.8890 15,000,000 18115987Y 19 100 4.8890 15 100 4.8890	DISC N	3588SN6	13	100	4.8500	25,000,000.00	24,250,000.00	330,000,000	00.448.50
11158858			40	000	5.0049	25,339,002.30	24 240 000 000	340 086 55	
11155882V8 19 100 4.8800 25,000,000,00 24,527,500,000 115,882V5 500,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,000,000 25,000,		35885K/	40	000	5 1020	23.912.166.67	000000000000000000000000000000000000000	UPRICE	
1115685Y2 19 100 47700 50.000.00 48.400.0000000 1115688Y2 19 100 47700 50.000.00 00 48.400.0000000 111568RY2 19 100 47700 50.000.000 00 48.400.0000000 111588RY2 10 100 48.600 15.000.000 00 14.511.500.00 11114.18900 15.000.00 14.511.500.00 11114.18900 15.000.00 14.511.500.00 11114.18900 15.000.00 114.18900 15.000.00 114.18900 15.000	N JSTG	3588SV8	1.9	100	4.8800	25,000,000.00	24,227,500.00	TRUE SHEET NA	
111588T2 19 100 4,7900 50,000,000.00 (8,410,000.00 ) 111588TC9 19 100 4,7800 15,000,000 (8,410,000.00 ) 111588TC9 19 100 4,8600 15,000,000.00 14,521,500.00   111588TC9 19 100 4,8600 15,000,000.00 14,521,500.00   111588TC9 19 100 4,8900 15,000,000   111588TC9 19 100 4,8900 15,000,000   111588TC9 19 100 15,000,000   111588TC9 10 10 10 10 10 10 10 10 10 10 10 10 10			40	000	5.1049	23,898,611.11	96.91000000000	CORPOR	
111588TC9 19 100 4.8600 15,000,000.00 14,124,1081 19.86000000000000000000000000000000000000	DISC N	13588SY2	1.9	100	4.7900	50,000,000.00	48,430,000.00	0 0 0 0	
11588FF9 19 100 4 800 E 105 000 6 8 100 000 6			40	000	5.0163		34 53 500 000 000	The ATE OF	
1115880E9 51 1M 4.8900 25.000.000 M 1	DISC N	13588709	1.9	100	5 0880		96.81000000000	APPENDING STREET	14.111116
NO 000 1200 20 88 548 2 10 100 000 000 000 000 000 000 000 00		13588UK9	0.0	3.00	4.8900		24.201.301.20	11. 444. 11.	
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	IN DI N	100000000000000000000000000000000000000	3.00	Tu I	4 8 4 1		44.	The state of the s	



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

PAGE:

PAGE: 3 RUN: 07/02/07 08:40:57 INVESTMENTS OUTSTANDING AS OF 06/30/07 MAJOR SORT KEY IS ICC#

		MAJOR	SOKI P	NEI IS TO	=			
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	-	1					
SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		19.57% (M)	_	4.9245	722,000,000.00 692,397,213.61	707,235,500.00	15,167,619.73	20,152.77
				1				
41616 FEDL HOME LOAN BK CONS DISC	313384HU6	119	100	5.0800	25,000,000.00	24,982,187.50	317,500.00	
		8.7	000	5.1490	24,664,861.11	99.92875000000	SUNGARD	-173.61
41637 FEDL HOME LOAN BK CONS DISC	313384HU6		100	5.1250	44,000,000.00	43,968,650.00	469,791.67	1
04/17/07 07/06/07			000	5.1840	43,498,888.89	99.92875000000	SUNGARD	-30.56
41639 FEDL HOME LOAN BK CONS DISC	313384JB6	13	100	5.1200	41,000,000.00	99 8390.00	431,502.23	-136.67
04/18/07 07/13/07	313384.TR6		100	5.1200	50.000.000.00	49,914,500.00	334,222.23	
			000	5.1633	49,580,444.44	99.82900000000	SUNGARD	-166.67
41644 FEDL HOME LOAN BK CONS DISC	313384JG5		100	5.1100	27,000,000.00	26,934,592.50	252,945.00	000
04/2			000	5.1709	26,681,902.50	40 621 675 00	ANC BOR EE	00.002=
41649 F H L B	313384JQ3	40	007	5 1095	49.417.847.22	99.64375000000	SUNGARD	-2,777.78
05/04/0/ 07/26/07	313384JR1		100	5.0500	50,000,000.00	49,814,750.00	406,805.56	
4			000	5.1102	49,410,833.33	99,62950000000	SUNGARD	-2,888.89
41651 F H L B	313384JU4		100	5.0500	25,000,000.00	24,896,687.50	203,402.78	***************************************
05/04/07 07/30/07		•	000	5.1124	24,694,895.83	99,58675000000	SUNGARD	TT:97T-
41564 FEDL HOME LOAN BK CONS DISC	313384KD0		100	5.0750	25,000,000.00	24,864,625.00	503,975.70	0.00
			000	5.2079	24,362,100.69	23.458500000000	SUNGARD	CC.40F.4-
41572 FEDL HOME LOAN BK CONS DISC	313384KD0	139	T00	5.0600	28,000,000.00	99 4585000000	STINGARD	-2.068.89
9	212384270		100	5.1400	50.000.000.00	49,615,250.00	42,833.33	750.00
416/1 F H D B			000	5,1844	49,571,666.67	99.23050000000	SUNGARD	
41610 FEDT, HOME LOAN BK CONS DISC	313384LZ0	0 19	100	5.0200	30,000,000.00	29,649,450.00	405,783.34	
03/26/07 09/21/07		40	000	5.1485	29,251,183.33	98.83150000000	SUNGARD	-7,516.67
41623 FEDL HOME LOAN BK CONS DISC	313384MM8		100	5.0300	19,000,000.00	18,746,487.22	230,960.83	00 000 0
			000	5.1605	18,519,495.28	98.6657222222	32E 333 33	-3,368.33
41654 F H L B	313384PA1		100	5.0300	50,000,000.00	49,072,063.33	CHNGARD	-12.736.11
	212204081	100	1000	5 0300	40.000.000.00	39,257,666.67	268,266.67	
41659 F H L B 05/14/07 11/09/07			000	5.1590	38,999,588.89	98.14416666667	SUNCARD	10,180 80
						FEO 217 074 72	E 1776 566 03	9.60, 24
SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	LOAN DISC	15.23%(M)	0	5.1575	545,236,609.84	99.33521200000		3 7, m 18
SIG GOOD THE THE POST DISC	313396H09	19	100	5.0200	50,000,000.00	49,992,875.00	A	
11/30 FEED ROME DEN MIS CON. 21/10/06 07/02/07			000	5.1893		00000051586.66	11/10/11/2	
41547 FEDL HOME LLN MTG CORP DISC	313396HQ9		100	5.0660	42,000,000.00	41,994,015.00	10001980	.,
-977-87104 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				5.1969	40,942,050.33	19. 100 1000 ann na	5 a 10 a 1	
The really flower LLM with Tollow President	113396HX4	4 (10)	100	0000	0.015 500	88 8650000000	HENA	BARN BAN
42 50 5561	131 m 1817		100	00700	25,000,000,0	24 965 679 00	No. of Lot, Spinster,	Chamber of L
-10×0.2 - 10×0.1		9.0	Ī		THE PART OF THE PA		1000000	



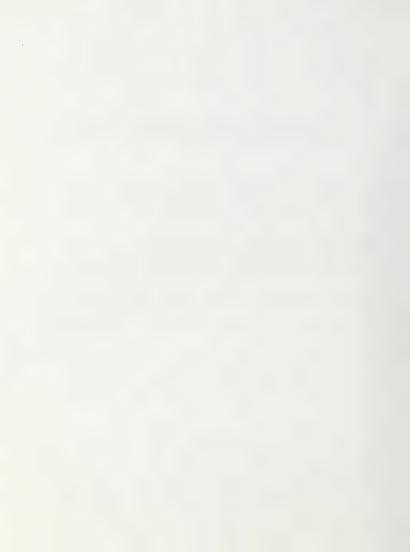
### CITY/COUNTY OF SAN FRANCISCO MR. DANNIEL DALY 415-554-4487 INVESYMENT INVERYENCEN WITH PARKET VALUE

(RPIMKT)

	GAIN
	MARKET VALUE CURR ACCR INT UNREALIZED GAIN MARKET PRICE PRICE SOURCE UNREALIZED LOSS
	ACCR INT
	CURR
	MARKET VALUE MARKET PRICE
06/30/07	PAR/SHARES BOOK
ING AS OF EY IS ICC#	FUND CPN RATE SAFE YTM TR
SORT K	SAFE
MENTS OF	BANK
INVEST	CUSIP
	DESCRIPTION PURCHASE MATURITY DATE
	INVESTWENTS OUTSTANDING AS DF 06/30/07 MAJOR SORT KEY IS ICC#

INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT U	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
41485	PEDI, HOME LLN MTG CORP DISC	. 313396JM6	19	100	4.9600	50,000,000.00	49,843,250.00	1,667,111.11	
	11/01/06 07/23/07		40	000	5.1472	48,181,333.33	99.68650000000	SUNGARD	-5,194.44
41496	PRDL HOME LLN MTG CORP DISC	313396JM6	1.9	100	5.0100	30,000,000.00	29,905,950.00	943,550.00	
	11/17/06 07/23/07		8.7	000	5.1891	28,964,600.00	99.686500000000	SUNGARD	-2,200.00
41538	FEDT. HOME LIN MTG CORP DISC	313396KS1	19	100	4.9900	50,000,000.00	49,636,625.00	1,233,638.89	
			87	000	5.1536	48,412,902.78	99.27325000000	SUNGARD	-9,916.67
41520	FREDRIK MAC	313396LW1	13	100	4.9700	25,000,000.00	24,718,562.50	666,118.06	
	12/20/06 09/18/07		40	000	5.1639	24,061,222.22	98.87425000000	SUNGARD	-8,777.78
41578	PRDL HOME LLN MTG CORP DISC	313396NL3	1.9	100	5.0300	25,000,000.00	24,584,812.50	433,138.89	
			8.7	000	5.2053	24,158,173.61	98.33925000000	SUNGARD	-6,500.00
41670	FREDRIK MAC	313396PL1	119	100	5.1000	15,000,000.00	14,700,375.00	12,750.00	00.00
	06/25/07 11/19/07		40	000	5.2085	14,687,625.00	98.00250000000	SUNGARD	
41645	FREDRIK MAC	313396PX5	13	100	5.0000	50,000,000.00	48,925,444.44	416,666.67	
	05/05/07 11/30/07		40	000	5.1517	48,527,777.78	97.8508888889	SUNGARD	-19,000.01
41571	REDI, HOME LIN MTG CORP DISC	3133960D8	19	100	5.0300	42,000,000.00	41,061,743.33	792,225.00	
			40	000	5.2447	40,280,578.33	97.76605555556	SUNGARD	-11,060.00
41615	BEDI HOME LIN MTG CORP DISC	3133960E6	13	100	4.9950	40,000,000.00	39,100,766.67	516,150.00	
			4.5	000	5.1760	38,601,400.00	97.75191666667	SUNGARD	-16,783.33
47672	RPEDUTE MAC	3133960H9	1.9	100	5.0800	35,000,000.00	34,198,325.00	9,877.78	
0.07	70/01/21 20/02		40	000	5.2003	34,190,022.22	97.70950000000	SUNGARD	-1,575.00
01272	RPEDDIE MAC	313396009	19	100	5.0700	32,000,000.00	31,235,368.89	13,520.00	
0 4	06/28/07 12/17/07		40	000	5.1959	31,224,853.33	97.61052777778	SUNGARD	-3,004.44
41613	FEDT. HOME LAN MTG CORP DISC	313396508	13	100	4.9000	15,000,000.00	14,566,083.33	191,916.67	
CTOTA			68	000	5.1079	14,389,541.67	97.1072222222	SUNGARD	-15,375.01
41555	PEDT. HOME LLN MTG CORP DISC	313396SR5	19	100	4.9670	50,000,000.00	48,461,888.89	986,501.39	
2			4.5	000	5.2274	47,509,601.39	96.9237777778	SUNGARD	-34,213.89
41606	FEDT. HOME LLN MTG CORP DISC	313396SR5	1.9	100	4.8400	25,000,000.00	24,230,944.44	336,111.11	
			40	000	5.0562	23,931,166.67	96.9237777778	SUNGARD	-36,333.34
41620	FEDT. HOME LIN MTG CORP DISC	313396UZ4	1.9	1.00	4.8230	30,000,000.00	28,856,250.00	357,705.83	
1			4.5	000	5.0695	28,541,042.50	96.18750000000	SUNGARD	-42,498.33
41634	BEDT HOME LIN MTG CORP DISC	313396UZ4	1.9	1.00	4.9150	32,000,000.00	30,780,000.00	362,617.78	
11071			40	000	5.1668	30,440,306.67	96.18750000000	SUNGARD	4 a . ac. a. c.
	The state of the s		10 149 (M)		4 9969	703.000.000.00	691,683,554.99	12,975,878.80	
SUBSTORES	CHETOTAL, (Inv Type) 44 FMC DISCOUNT NOISS				6 1734	678 945 504 77	98.39026400000		87 874 885
41621	41621 UNION BANK CP	904851022	13	100	5.1400	50,000,000.00	49,992,652.78	0.35, 36.1, 1.1	300 81
	04 01/07 07/02/07		46	000	5.2069	49, 357, 500.00	99.90000000000		

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-	CIT MR.	Y / COUP DANIE INVESTME		Y O F D A L Y INVENTORY	S A N 4 1	SAN FRANCISC 415-554-4 WITH MARKET VALUE	487		PAGE: 5
<u>(H</u>	RPIMKT)	INVESTME	TUO SIN	STAND	ING AS OF	INVESTMENTS OUTSTANDING AS OF 06/30/07		RUN: 07/02/	RUN: 07/02/07 08:40:57
			MANOR S	OK! P	MAJOR SORI NEI 15 100#	#			
HZ	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
1	41658 BANK OF AMERICA C P	0660P1V73	119	100	5.2350	25,000,000.00	24,864,076.39	98,156.25	
			4.0	000	5.2842	24,767,333.33	99.45630555556	SUNGARD	-1,413.19
ď	41667 UNION BANK C P	90485LV70	19	100	0.0000	30,000,000.00	29,836,891.67	47,391.67	-3 700 00
c	41665 BANK OF AMERICA C P	0660P1VE8	19	100	5.2450	35,000,000.00	34,773,705.56	81,588,89	
Ç			40	000	5.2913	34,694,041.67	99.35344444444	SUNGARD	-1,925.00
ď	41603 UNION BANK CP	90485LWJ3	1.9	100	5.0800	40,000,000.00	39,536,533.33	581,377,78	
		STATE COOK	46	000	5.2139	38,972,711.11	98.84133333333	SUNGARD	-17,555.56
ď	41666 J P MORGAN CHASE CP	# 0070 TMO0	76	000	5.3103	24,668,861.11	98.84133333333	SUNGARD	-2,194.45
d	41641 BOA CP	0660PIWL1	13	100	5.1850	50,000,000.00	49,406,000.00	489,694.44	
			40	000	5.2987	48,926,993.06	98.81200000000	SUNGARD	-10,687.50
ď	41642 BOA CP	0660P1WM9	61	100	5.1850	50,000,000.00	49,398,666.67	489,694.44	-10 819 44
F	04/24/07 09/21/07	OFFORTWRR	0 ==	100	5.1300	50.000.000.00	49.369.333.33	719,625,00	F
H	41504 EUA CF 03/22/07 09/25/07	OCCUPATION OF	40	000	5.2704	48,667,625.00	98.73866666667	SUNGARD	-17,916.67
d	41648 BANK OF AMERICA C P	0660P1X22	13	100	5.1800	40,000,000.00	39,454,400.00	339,577.78	
	05/03/07 10/02/07		4.0	000	5.2958	39,125,155.56	98.63600000000	SUNGARD	-10,333.34
×	41625 BOA CP	0660P1X97	19	100	5.1650	48 687 229 17	49,266,666.67	SYS, 409.72	-15.972.22
	04/03/01 T0/03/01		P	>					
-	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC		16.55% (M)		4.6963	603,000,000.00	598,099,068.62	6,156,908.19	00.
	47				5.2704	592,044,855.29	99.18724200000		-102,694.86
ĸ	47575 BOX NEGOTTABLE C.D	06050GC65	1.9	100	5.3150	50,000,000.00	49,992,963.80	944,888.89	
	02/23/07 08/23/07		4.0	000	5.3150	50,000,000.00	99.98592760103	SUNGARD	-7,036.20
K	41584 BOA NEGOTIABLE C.D	06050GD64	13	100	5.2400	50,000,000.00	49,985,505.93	SSINGARD	-14.494.07
6	03/06/07 03/06/07	060503064	19	100	5.2400	50,000,000.00	49,985,505.93	851,500.00	
¢			4.0	000	5.2400	50,000,000.00	99.97101185955	SUNGARD	-14,494.07
K	41586 BOA NEGOTIABLE C.D	06050GD72	13	100	5.2400	50,000,000.00	49,984,853.75	851,500.00	
		0 0 0 0 0 0 0 0 0 0 0	40	1000	5.2400	30,000,000,00	29 969 10149200	468.125.00	
d.	41597 BOA NEGOTIABLE C.D	000000000000000000000000000000000000000	40	000	5.2500	30,000,000.00	99.96879406339	SUNGARD	100 0
d	41617 BOA NEGOTIABLE CD	06050GG20	1.9	100	5.2600	20,000,000.00	49,983,365.81	657,500.00	
	04/02/07 10/02/07	1	40	000	5.2600	50,000,000.00	49 98673162153	551 562 50	
K	41638 BOA CD	06050GH45	P 1 4	000	5.2950	50,000,000.00	99, 99551957854	SUNGARD	**
-	41636 BOD NEGOTIABLE CD	06050GG46	1.9	100	5.2850	50,000,000.00	49, 968 871 48	A 1 1 2 4 1 1 4	
<	04/09/07 12/28/07		40	000	0.795.0	50,000,000.00	99 BARKSTON STE	SUNGARD	
	C C GIGATHOOM CO.	0	513 (M)		5 2084	380.000.000.00	7 878 978	THE REAL PROPERTY.	
	WHIGHAL (THY TYPE) 31 MESOLITABLE C.D. S				0.00	380,000,000.11	10.000		- 120 mey 24
<	A 4116 - MICOLOGO BUME TO		0	H		100,000.00	100 00000		



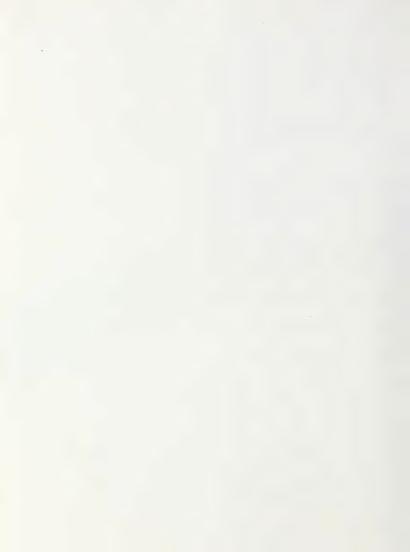
# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

06/30/07	
AS OF	#CC#
DING A	KEY IS
UTSTAN	SORT
INVESTMENTS	MAJOE

PAGE: 6 RUN: 07/02/07 08:40:57

A 4199 MISSION AREA CR UNION  11/02/06 11/02/07  SUBROTAL (INV Type) 1010 PUBLIC TIME DEPOSIT  A 4189 CITIEANN PTD 270490733  A 4156 PUBLIC TOWN DAY  A 4156 PUBLIC TOWN PUBLIC TIME DPT  A 4156 PUBLIC TOWN PUBLIC TIME DPT  A 4156 PUBLIC TOWN PUBLIC TIME DPT  A 4156 PUBLIC TIME PUBLIC TIME DEPOSIT M  SUBROTAL (INV Type) 1011 PUBLIC TIME DEPOSIT M		BROK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE UNREALIZED LOSS	PRICE SOURCE UNREALIZED LOSS
		1.9	100	4.5000	100,000.00	98,167.56	12.50 SUNGARD	-1,832.44
	DEPOSIT	.01%(M)		5.0650	200,000.00	198,167.56	28.14	.00
		10	100	5.5000	5,000,000.00	4,971,237.50	763.89	
		8	000	5.5000	5,000,000.00	99.42475000000	SUNGARD	-28,762.50
		13	100	5.3000	10,000,000.00	9,725,069.44	1,472.22	
		4.8	000	5.3000	10,000,000.00	97.2506944444	SUNGARD	-274,930.56
		19	100	5.2500	5,000,000.00	4,849,902.78	729.17	
		63	000	5.2500	5,000,000.00	96.9980555556	SUNGARD	-150,097.22
		13	100	5.4500	10,000,000.00	9,690,888.89	1,513.89	
		4 8	000	5.4500	10,000,000.00	96.9088888889	SUNGARD	-309,111.11
		13	100	5.3500	10,000,000.00	9,567,541.67	1,486.11	
		48	000	5.3500	10,000,000.00	95.67541666667	SUNGARD	-432,458.33
		1.9	100	5.3500	10,000,000.00	9,491,750.00	1,486.11	
SUBTOTAL (Inv Type) 1011 PUBLIC TIME D		4.8	000	5.3500	10,000,000.00	94.91750000000	SUNGARD	-508,250.00
SUBTOTAL (Inv Type) 1011 PUBLIC TIME D								
		1.34%(M)		5.3650	50,000,000.00	48,296,390.28	7,451.39	00.
				5.3650	50,000,000.00	96.59278100000		-1,703,609.72
GRAND	GRAND TOTAL			4.8768	3652200000.00	3613175893.49	52,192,075.30	900,054.20
				5.1316	3575558534.99	98.93149000000		-2,729,510.38



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INVESTMENT INVENTORY
INVESTMENTS OF STATEMENT OR KY IS ICC#
SETTLEMENT DATE BASIS

INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	MATURITY PURCHASE (TICKER) DATE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
41614	UNITED STATES TREAS BILL	912795A35	100	09/27/07	03/29/07	000	4.855	4.977	97.546	25,000,000.00	24,386,381.94
UBTOTAL	(Inv Type) 11 TREASURY BILLS	ILLS		. 685	.68%(C)		4.855	4.977	97.546	25,000,000.00	24,386,381.94
							1				
41522	T NOTE (98.20)	912828CR9	100			000	2.750	5.032	98.598	20,000,000.00	49,298,828.13
41106	T NOTE (	912828EP1	100			000	4.250	4.611	99.375	20,000,000.00	24 990 593 50
41089	T NOTE (	912828EU0	100	01/31/08	01/31/06	000	4.375	4.4Tb	99.922	20.000,000,52	4 981 535 95
41664	T NOTE	912828AT/	100			000	4 625	4.716	90.00		14,974,218.75
41134	T NOTE (99.27)	217878717	100			000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
41135	T NOTE	912828EY2	100			000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
41138	T NOTE	912828EY2	100			000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
41210	TREASUR	912828EZ9	100		03/31/06	000	4.625	4.807	99,656	50,000,000.00	49,828,125.00
41211		912828EZ9	100	03/31/08	03/31/06	000	4.625	4.807	99.626	20,000,000.00	49,828,125.00
41212		912828EZ9	100			000	4.625	4.807	99.626	50,000,000.00	49,828,125.00
41214	T NOTE (99.21)	912828EZ9	1.00			000	4.625	4.807	99.626	20,000,000.00	49,828,125.00
41215	T NOTE (99.21)	912828EZ9	100			000	4.625	4.807	99.626	50,000,000.00	49,828,125.00
41216	T NOTE (99.21)	912828EZ9	100			000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
41217	T NOTE (99,21)	912828EZ9	100			000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
4 41618	UNITED STATES TREAS NTS	912828FC9	100			000	4.875	4.879	99.992	30,000,000.00	24,447,000.20
41661	T NOTE (97,30)	912828BG4	100	08/12/08	06/05/07	000	3.250	5.062	98.906	000	726,384.
41662	T. NOTE (99.19)	912828GB0	100			000	4.750	5.038	99.570	.000	
4 41669	Н	912828GB0	100	12/31/08	06/22/07	000	4.750	5.024	99.602	30,000,000.00	29,880,468.75
				0			1 0 4	1 00	000	00 000 000 313	K12 348 269 54
SUBTOTAL	(Inv Type) 12 TREASURY	NOTES		T/.13%(C)	(C)		4.400	070.7	000.00		
							1	1			
41483	REDERAL NATL MTG ASSN DI	313588HZ1	100	07/11/07	11/01/06	000	4.980	5.160	96.514	50,000,000.00	48,257,000.00
41459	FNMA DISCOUNT NOTES		100	07/11/07	09/28/06	000	4.900	5.103	96.026	000,000	
41004		7 313588JN6	100	07/24/07	11/01/06	000	4.960	5.148	96.349	000	
41467	PANA DISCORNE NOTES		100	07/31/07	09/27/06	000	4.900	5.114	95.821	.000,000	684
11437		313588JV8	100	07/31/07	11/11/06	000	4.990	5.174	96.452	.000,000	
41493	FEDERAL NATL N		100		11/11/06	000	4.990	5.174	96.438	.000,000	1049, 649
41494	FEDERAL.	313588JX4	100	08/02/07	11/11/06	000	4.990	5.175	96.424	000,000	96.1,575.
41495	FEDERAL NATL MTG ASSN	1 313588JY2	100	08/03/07	11/11/06	000	4.990	5.176	96.410	.000,000	48.0 G to 5
A 41598	FEDERAL NATL MTG ASSN		100	09/12/07	03/20/07	000	5.060	5.188	97.526	000,000	un ,
41668	2 2 2		100	11/13/07	06/25/07	000	5.090	5.194	98.006	000	
A 41535	1010101	1 415588888	100	12/28/07		000	4.910	5.162			
A 41619	PEDERAL NATE MITS ACCUS	T 313588RM9	10.0	01/01/08	04/03/07	000	4.900	5.093			
A 41568	PRING BOLD	1 313588SN6	100			000	4.991	5.247			
A 41569	PEDERAL	A 11.19 8 8 3 10 8.	0.00	02/01/08		000	4.965	5.217			
A 415,79	THE REST NATE, WITH A PER	MINESSEE !	3.00	02/01/08		000	4.910	5.147		and	
A 41589	STATES OF STATES AND S				_		4.880	5.106	95.581		
A 4160%	A PROPERTY NATE THE ALITY OF	1135885116		02/01 08	03/23/07	000	0000	20.00	1	1000	
41011	CARRIED TAY CONTRACT MONTHS	111588597		NULL BUILD IN		0.000	11 11 10		1000		



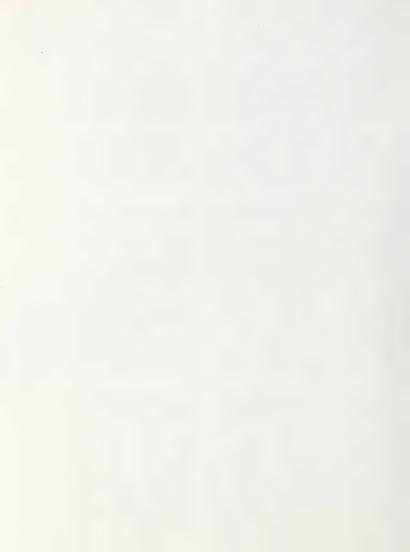
## SAN FRANCISCO CITY/COUNTY OF MR. DANIEL DALY

(SIRPT)

PAGE: 2 RUN: 07/02/07 08:40:55

DANTEL DALY 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 6/30/07
STITLEMENT DATE BASIS

					SETTLE	SETTLEMENT DATE BASIS	BASIS						
NVSMT NO.	DESCRIPTION		CUSID	FUND NO.	MATURITY (TICKER)	PURCHASE DATE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE	
1 1 1 1 1 1		1		1 1 1 1 1 1			1 1 1						
41600	FEDERAL NATL P	MTG ASSN DI		100	02/08/08	03/50/02	000	4.880	5.105	95.594	25,000,000.00	23,898,611.11	
41588	FEDERAL NATE P	MTG ASSN DI	I 313588SY2	100	02/11/08	03/09/07	000	4.790	5.016	95.489	50,000,000.00	47,744,708.33	
10914	PEDERAL NATE. P	MTG ASSN DI	7 313588TC9	100	02/15/08	03/20/07	000	4.860	5.088	95.518	15,000,000.00	14,327,700.00	
41635	TULL			100	03/17/08	04/12/07	000	4.890	5.127	95.382	25,000,000.00	23,845,416.67	
41622	FEDERAL NATL MTG ASSN	MTG ASSN DI		100	03/28/08	04/05/07	000	4.845	2.090	95.182	50,000,000.00	47,590,958.33	
									1 1 1				
BTOTAL	(Inv Type) 41	FNMA DISCOUNT NOTES	DONT NOTES		19.36%(C)	(0)		4.924	5.13b	95.900	722,000,000.00	092,397,213.01	
0000	TOTAL TOTAL	SWOD AG	ATTASSAUTE A	100	20/90/20	70/00/10	000	080	149	98.659	25.000.000.00	24.664.861.11	
41616		BK CONS	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	FOOT	0/00/00	04/11/07	000	1000	184	100.00	44 000 000 00	43 498 888 89	
41637	HOME	BK CONS	0.0110004000	TOO	07/00/07	04/10/01		100		100.00	41 000 000 00	40 498 524 44	
41639	FEDL H	BK CONS		007	07/13/07	04/10/07	000	077.0	107. E	20.77	000,000,000		
41655	BLEB		3133840Bb	OOT	07/13/07	10/55/60	000	077.0	1111	TO 000	000,000,000	FK: FKK (000 / 04	
41644	FEDL F	BK CONS	D 313384JG5	007	10/118/0/	10/97/10	000	011.0	777.0	20.000	00.000,000,00	20,001,001,00	
41649	HH		313384703	100	07/26/07	05/04/07	000	5.050	B. TOB	98.839	50,000,000.00	49,441,040,000	
41650			313384JR1	100	07/27/07	05/04/07	000	5.050	5.110	98.822	50,000,000.00	49,410,833.33	
41651	FHLB		313384JU4	100	07/30/01	05/04/07	000	5.050	5.112	98.780	25,000,000.00	24,694,895.83	
41564		BK CONS	D 313384KD0	100	08/08/07	02/08/07	000	5.075	5.208	97.448	25,000,000.00	24,362,100.69	
41572	PEDT. UCME	BK CONS		100	08/08/07	02/20/07	000	5.060	5.183	97.625	28,000,000.00	27,334,891.1I	
41671	T I I B		313384KV0	100	08/24/07	06/25/07	000	5.140	5.184	99.143	50,000,000.00	49,571,666.67	
41014		DIVOU AG	T 313384T.Z0	100	09/21/07	03/26/07	000	5.020	5.149	97.504	30,000,000.00	29,251,183.33	
OTOTA	FEDE HOME	DIV COME		100	10/03/01	04/05/07	000	5.030	5.161	97.471	19,000,000.00	18,519,495.28	
4 TP 7 3	HOME	DE CONS	212304DM10	100	11/00/01	05/14/07	000	030	1 2 3	97.499	50.000.000.00	48.749.486.11	
4 1654	# E		313364FAL	100	11/00/01	05/14/07	000	5 030	7 179	97.499		38.999.588,89	
4 T0 2 A	II II		TW4 FOCCTO	H	0 / 00 / 11			0 1					
BTOTAL	(Inv Type) 43	FEDERAL HO	FEDERAL HOME LOAN DISC	C NOTES	3 15.25%(C)	(C)		5.076	5.158	98.418	554,000,000.00	545,236,609.84	
41490	FEDL HOME	LLN MTG CORP I	D 313396HQ9	100	07/02/07	11/10/06	000	5.020	5.189	96.737	50,000,000.00	48,368,500.00	
41547	FEDL HOME LLN	MTG CORP	D 313396HQ9	100	07/02/07	01/04/07	000	5.066	5.197	97.481		40,942,050.33	
41587	FEDL	CORP	D 313396HX4	100	10/60/10	03/06/07	000	5.080	5.171	98.236			
41518	PMC E	NOTES	313396JH7	100	07/19/07	12/12/06	000	5.010	5.167	96.952			
41485		CORP	D 313396JM6	100	07/23/07	11/01/06	000	4.960	5.147	96.363		181,333.	
93906	PEDI.	CORP		100	07/23/07	11/11/06	000	5.010	5.189	96.549	000	aka w@b.	
41538	FEDT. HOME	MTG CORP	D 313396KS1	100	08/21/07	01/04/07	000	4.990	5.154	96.826	50,000,000.00	200	
445.40	RDFDD			100		12/20/06	000	4.970	5.164	96.245	25,000,000,00		
100		MTC CODD	5.13396NI.3	100		02/27/07	000	5.030	5.205	96.633	25,000,000,00	24,158,173.61	
100				100		06/25/07	000	5.100	5.208	816.06	15,000,000,00	16,4870,8270,000	
11000			212306075	100		05/02/07	000	5.000	5.152	950.00	00 000 000 00	100,000	
5 1 10 11 5		adon ones		100		02/16/07	000	5.030	5.245	908 908	4	- 000 E00 000 000 000	
		MIG CORE	232200000	100		03/30/07	000	4 995	5.176	966. 864	84 814 0000 000	FELTING STREET	
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(SIRPT)

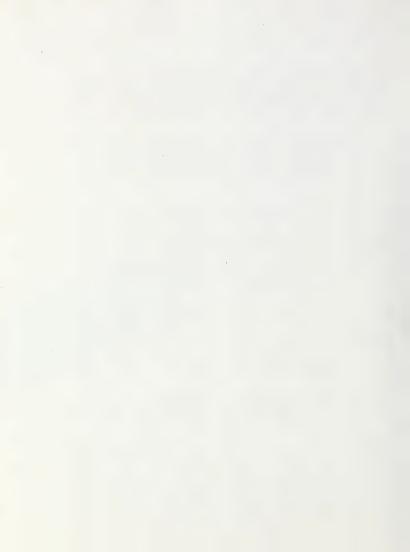
PAGE: 3 RUN: 07/02/07 08:40:55 M. DANTEL DANY 4 15 - 5 5 4 - 4 4 8 7

M. DANTEL DANY 1 1 1 YEARON 1 1 INVESTMENT OF STANTORY

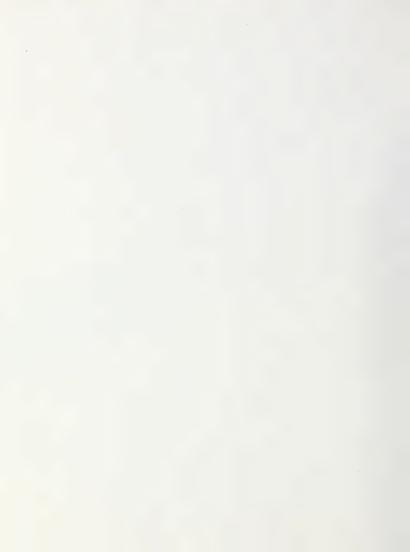
INVESTMENT OUTSTANDING AS OF 6/30/07

SETTLERRAY DATE BASIS

				SELTLE	SETTLEMENT DATE	BASIS	ro				
INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY 1 (TICKER)	PURCHASE :	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
4 41620 A 41624	FEDL HOME LLN MTG CORP FEDL HOME LLN MTG CORP	D 313396UZ4	100	03/31/08	04/03/07	0000	4.823	5.070	95.137	30,000,000.00	28,541,042.50
SUBTOTAL	UBIOTAL (Inv Type) 44 FMC DISCOUNT NOTES	INT NOTES		18.99%(C)	(۵)		4.997	5.173	96.578	703,000,000.00	678,945,204.77
			4		20,000	0			1		C C C C C C C C C C C C C C C C C C C
41621	L UNION BANK CP	90485LU22	100	07/02/07	04/03/07	000	5.140	5.207	98.715	33.000,000.00	32 284 385 83
4 41560	UNION BANK	90485LUQ9	100	07/24/07	02/28/07	0000	5.110	5.218	97.928	25,000,000.00	
4 41643	BOA CP	0660P1UQ2	100	07/24/07	04/25/07	000	5.225	5.294	98.694	50,000,000.00	49,346,875.00
4 41646	S UNION BANK C P	90485LUW6	100	07/30/07	05/01/07	000	5.190	5.258	98.703	50,000,000.00	49,351,250.00
4 41667	TINION BANK C P	90485LV70	100	08/01/01	06/20/07	000	000.	5.206	99.311	30,000,000.00	29,793,200.00
4 41665		0660PlvE8	100	08/14/07	06/15/07	000	5.245	5.291	99.126	35,000,000.00	34,694,041.67
A 41603	UNION BANK CP	90485LWJ3	100	09/18/07	03/20/07	000	5.080	5.214	97.432	40,000,000.00	38,972,711.11
A 41666	6 J P MORGAN CHASE CP	4662J1WJ5	100	09/18/07	06/19/07	000	5.185	5.299	97.854	50,000,000.00	48,926,993.06
A 41642	BOA	0660P1WM9	100	09/21/07	04/24/07	000	5.185	5.299	97.840	50,000,000.00	48,919,791.67
A 41604	BOA	OGGOPIWRS	100	09/25/07	03/22/07	000	5.130	5.270	97.335		48,667,625.00
A 41648	BAN	0660P1X22	100	10/02/01	05/03/07	000	5.180	5.296	97.813	40,000,000.00	39,125,155.56
A 41625	5 BOA CP	0660P1X97	100	10/09/01	04/09/07	000	5.165	5.304	97.374	20,000,000.00	48,687,229.17
SITRITOTAL.	T. (Thy Type) 81 COMMERCIAL	PAPER DISC		16.56%(C	(0)		4.696	5.270	98.183	603,000,000.00	592,044,855.29
	1 47										
81575	S BOB NEGOTIBRIE C.D	06050GC65	100	08/23/07	02/23/07	000	5.315	5.315	100.000	50,000,000.00	50,000,000.00
A 41584	BOA NEGOTIABLE	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
	BOA NEGOTIABLE	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
A 41586	BOA NEGOTIABLE	06050GD72	100	10/10/60	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
	BOA NEGOTIABLE	06050GF39	100	09/18/07	03/16/07	000	5.250	5.250	100.000	30,000,000.00	30,000,000.00
A 41617		06050GGZ0	100 100	10/02/07	04/02/07	000	5 29E	5 295	100.000	50.000.000.00	50.000,000.00
A 41626 A 41626	BOA	06050GG46	100	12/28/07	04/09/07	000	5.285	5.285	100.000	50,000,000.00	50,000,000.00
-		0		10 63%(C)	(5)		5.266	5.266	100.000	380,000,000.00	380,000,000.00
SUBTOTAL	(Tun Type)			9							
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A 4149	41498 MISSION AREA CR UNION		100	11/02/07	11/02/06	000	4.500	4.500	100.000	100,000.00	100,000.00
STRTOTA	SHRTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	TIME DEPOSIT		.01% (C	(0)		5.065	5.065	100.000	200,000.00	200,000.00
	41419 CITIBANK PTD 270490733		100	08/09/07	08/09/06	000	5.500	5.500	100.000	5,000,000.00	5,000,000,04
1		2	001	01/19/08	01/19 07		ŧ	R 250	DAME AND	(dandard)	A



PAGE: 4 RUN: 07/02/07 08:40:55	BOOK VALUE	10,000,000.00	50,000,000.00
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4 4 7	BOOK	5.450 100.000 5.350 100.000 5.350 100.000	100.000
5 4 - R Y :: /07	TRDNG	5.350	5.365
1 5 - 5 N T O F 6/30 C#	CUPN	5.450	5.365
DANTEL DALY 415-554-448 INVESTMENT INVENTORY INTERVENT OR WAND WENTEN OF 6/30/07 MAGNE SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE SAF/ CUPN TRDNG BOOK  NO. (TICKER) DATE PURP RATE YIELD PRICE	100 01/25/08 01/25/07 000 5.450 5.450 100.000 100 04/11/08 04/18/07 000 5.350 5.350 100.000 100 06/07/08 06/07/07 000 5.350 15.00 000	DSIT MONTHLY 1.40%(C) REPORT TOTALS ASSETS FIXED
M R .	CUSIP		IME DEPO
	DESCRIPTION	A 41558 CITIEANK PTD 270491111 A 41640 CITIEANK PTD 270491285 A 41663 citibank ptd 270491400	SUBTOTAL (IHV TYPE) 1011 FUBLIC TIME DEPOSIT MONTHLY 1.40%(C) REPORT TOTAL ASSETS
(SIRPT)	INVSMT NO.	A 41558 A 41640 A 41663	SUBTOTAL



### SAN FRANCISCO CITY/COUNTY OF M R

\* ACTIVE TRANSACTIONS \*

D A N I E L D A L Y 4 1 5 - 5 4 - 4 4 8 7

DETAIL TEANA, CTION REPORT - FIXED INCOME

06/01/07 TO 06/30/07

SETTLEMENT DATE BASIS

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NEMO  138 FMC DISCOUNT N  154 FMC DISCOUNT N  155 FMC DISCOUNT N  157 FMC DISCOUNT N  158 FMC DISCOUNT N	CORP	CASH D2 19 19 19 19		/ENTRY	SETTLE	TYP YIELD	TELD			PREM / (DISC) AMORT/ (ACCRET)	SETTI.EMENT
980 T NOTE (98.205 438 PNC DISCOUNT N 484 PNC DISCOUNT N 489 PEDL HOME LIN 517 PNC DISCOUNT N 517 PNC DISCOUNT N 5189 PEDL HOME LOAN 5189 PEDL HOM	TES TTES TTES TTES TTES	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			1 1 1 1 1 1 1	1 111		ORIGINAL FACE	PREM / (DISC)		
455 EMC DISCOUNT N 459 EMC DISCOUNT N 459 FEDL HOME LLM 5517 EMC DISCOUNT N 5517 EMC DISCOUNT N 5517 EMC DISCOUNT N 5517 EMC DISCOUNT N 5519 EMC D 5519 EMC	TES TG CORP TES	19 19 19	0.4	06/30/07	06/21/07	SALE	3.625	-25,000,000.00	-24,657,226.56	-433,097.38	-332,031.25
489 PMC DISCOUNT N. 55.7 RMC DISCOUNT N. 55.7 RMC DISCOUNT N. 55.9 RMC D	TES TTG CORP TTES TTES	19	87	06/29/07	06/29/07	MAT	5.055	-30,000,000.00	-28,778,375.00	-1,221,625.00	
1517 PMC DISCOUNT N 1518 PMC DISCOUNT N 1559 UNITED STATES 1551 UNITED STATES	TG CORP	13	40	06/25/07	06/25/07	MAT	4.910	-39,000,000.00	-37,558,505.83	-1,441,494.17	20,000,000,000
517 PRO DISCOUNT N 514 UNION BANK CP 519 UNITED STATES 519 UNITED STATES 519 UNITED STATES 510 UNITED	τŋ	13	40	07/02/07	06/25/07	MAT	5.098	-7,000,000.00	-6,781,786.67	-218,213.33	39,000,000,00
5-74 UNION BANK CP 5-82 UNITED STATES 5-83 PEDL, HOME LODA 5-80 UNITED STATES 6-80 BOA CP 6-80 UNITED STATES	20	1	42	07/02/07	06/22/07	MAN	5.171	-10 000 000 00	-9 700 000 00	87 777 776-	7,000,000.00
554 UNITOR BARK CP 5582 UNITED STATES 5582 UNITED STATES 6609 UNITED STATES				07/02/07	06/26/07		5.143		999999999		10,000,000.00
582 UNITED STATES 1583 PEDL, HOME LOAD 1599 UNITED STATES 1581 UNITED STATES 1609 UNION BK CP 1609 UNION BK CP 1609 UNION BK CP 1619 UNITED STATES 1611 UNITED STATES 1611 UNITED STATES 1611 UNITED STATES		6	46	06/25/07	06/25/07	MAT	5.210	-50,000,000.00	-49,117,194.44	-882,805.56	50,000,000.00
1890 NUTED STATES 1891 UNITED STATES 1891 UNITED STATES 1609 NA CP 1609 UNION BK CP 1611 UNITED STATES 1611 UNITED STATES 1611 UNITED STATES 1611 UNITED STATES		1.9	40	08/30/01	06/27/07	SALE	4.870	-45,000,000.00	-43,916,425.00	-693,975.00	-32,800.00
1590 UNITED STATES 1591 UNITED STATES 1607 BOA CP 1608 BOA CP 1608 BOA CP 1610 UNITED STATES 1611 UNITED STATES	BK CONS	1.9	45	06/27/07	06/27/07	MAT	5,150	-50,000,000,00	1,083,575.00	-629,444.44	44,643,200.00
1590 UNITED STATES 1591 UNITED STATES 1607 BOA CP 1609 UNION BK CP 1610 UNITED STATES 1611 UNITED STATES 1611 UNITED STATES				07/02/07	06/01/07		5.216				50,000,000.00
1601 UNITED STATES 1609 BOA CP 1609 UNION BK CP 1611 UNITED STATES 161	TREAS BI	13	40	70/06/07	06/08/07	SALE	5.051	-50,000,000,00	1.198.263.89	-582,013.89	-31,250.00
607 BOA CP 608 BOA CP 610 UNITED STATES 1 INITED STATES 1 INITED STATES 1 INITED STATES	TREAS BI	1.9	40	10/90/60	06/11/07	SALE	4.930	-50,000,000,00-	-48,801,736.11	-602,555.56	-33,229.16
1607 BOA CP 1608 BOA CP 1609 UNION BK CP 1611 UNITED STATES 1611 UNITED STATES 1611 EVAIR OF ARREIT				06/11/07	06/11/07		5.051		1,198,263.89		49,437,520.83
1609 BOA CP 1609 UNION BK CP 1611 UNITED STATES		13	40	06/15/07	06/15/07	MAT	5.225	-50,000,000.00	-49,419,444.44	-580,555.56	50.000.000.00
1619 UNITED STATES (1) WITED STATES (1) MATED STATES (1)		1.9	40	06/15/07	06/15/07	MAT	5.225	-25,000,000.00	-24,709,722.22	-290,277.78	
1609 UNION NR CP				07/02/01	06/15/07		5.286				25,000,000.00
ESTATE OF MARKET		19	46	06/15/07	06/15/07	MAT	5.210	-50,000,000.00	-49,427,777.78	-572,222.22	50.000.000.00
CARTIED STRATES INME OF AMERIC	TPEAS BI	1.9	40	09/20/01	06/13/07	SALE	4.845	-35,000,000.00	-34,170,966.67	-362,702.08	-25,025.00
CANK OF AMERIC				06/13/07	06/13/07		4.963		829,033.33		34,558,693.71
F 9 L W	TREAS BI	1.9	87	10/11/07	06/04/07	SALE	4.870	-25,000,000.00	-24,401,395.83	-165,715.28	-19,111,11
	d 0 V	1.9	40	06/15/07	06/15/07	MAT	5.220	-50,000,000.00	-49,724,500.00	-275,51 1111	
				07/02/07	06/15/07		5.249				by and and by
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CITY/COUNTY OF SAN FEANCISCO

M.R. DANIEL DALY 4 15-554-4487

DETAIL TEANSCRION REPORT. FIXED INCOME

SETTEMENT DATE BASIST

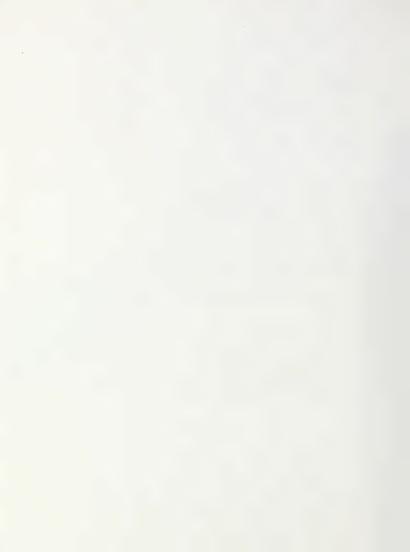
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FIND: 100 MC/1907 PRADE

\* ACTIVE TRANSACTIONS \*

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			TOTAL T	TOWN.			FOOTED FONDS			
INV # DESCRIPTION/POOL# USER NEWO	BANK	BROK	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	TRADE/ SETTLE	TYP YIELD	DUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41664 T NOTE (98.22)	1.9		40 02/15/08 06/13/07 PURC	02/15/08 06/13/07	PURC	3.000	5,000,000.00	4,981,535.95		-4 981 535 95
COM 41665 BANK OF AMERICA C COM	P 19	4 0	08/14/07	08/14/07 06/15/07 06/19/07 06/15/07	PURC	5.245	35,000,000.00	34,694,041.67		-34,694,041.67
41666 J P MORGAN CHASE CP	19		09/18/07	09/18/07 06/18/07 06/19/07 06/19/07		.000	25,000,000.00	24,668,861.11		-24,668,861.11
UNION	19		08/07/07	06/20/07 06/20/07		5.206	30,000,000.00	29,793,200.00		-29,793,200.00
41668 F N M A tom 41669 T. NOTE (99.19)	6 T	0 4	11/13/07 06/22/07 12/31/08	11/13/07 06/22/07 06/22/07 06/25/07 12/31/08 06/21/07	PURC	5.194	30,000,000.00	34,302,245.83 -697,754.17 30,561,477.04		-34,302,245.83
			06/22/07	06/22/07 06/22/07 06/30/07	INTR	5.024		561,477.04	-31,491.71	-30,561,477.04
tom 41670 FREDDIE MAC tom	19	30/07	06/30/07 07/02/07 06/30/07 19 40 11/19/07 06/22/07 06/22/07 06/25/07	07/02/07 06/30/07 11/19/07 06/22/07 06/22/07 06/25/07	PURC	5.024 5.208	15,000,000.00	14,687,625.00		712,500.00
1671 F H L B	19		40 08/24/07 06/22/07 06/25/07	08/24/07 06/22/07 06/22/07	PURC	5.140	50,000,000.00	49,571,666.67		-49,571,666.67
41672 FREDDIE MAC tom 41673 FREDDIE MAC	1.9	4 4	12/10/07	12/17/07 06/27/07 06/28/07 06/28/07 12/10/07 06/28/07		5.196	35,000,000.00	34,190,022.22		-31,224,853.33
com			06/29/07	06/29/07 06/29/07		5.200		-809,977.78		-34,190,022.22



### DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME FRANCISCO SAN CITY/COUNTY OF MR. DANIEL DALY

06/01/07 TO 06/30/07

\* ACTIVE TRANSACTIONS \*

REPORT GRAND TOTALS

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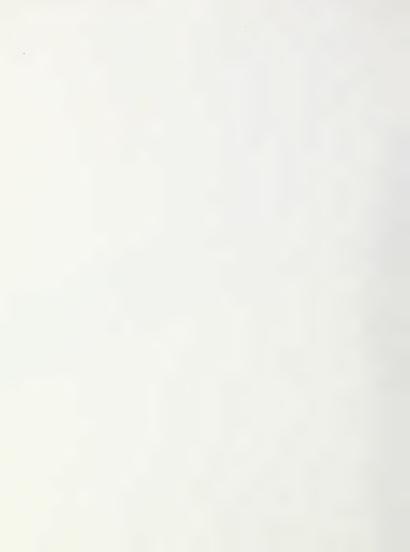
SETTLEMENT (GAIN)/ LOSS (INTEREST) AMORTIZATION/ (ACCRETION) 358,500,574.30 -3,499,425.70 (DISCOUNT) PREMIUM/ ASSETS BOOK VALUE ORIGINAL FACE VALUE 5.185 362,000,000.00 PAR VALUE TYPE/ WEIGHTED YIELD TXN# PURC

-358,500,574.30 -2,840,059.19 -473,446.52 228,062,991.99 406,478,324.44 -89,226.52 -6,521,675.56 -224749486.28 5,250,513.72

-1,098,273.48 -406478324.44

4.960 -230000000.00

SALE ( INTR 5.230 -413000000.00



CITY/COUNTY OF SAN FRANCISCO
M.R. DANIEL DALY 4 15-554-4487
DPFALIFARRACTION REPORT - FYED INCOME
SETTLEMENT DATE BASIS
FUND: 100 POOLED FUNDS

\* ACTIVE TRANSACTIONS \*

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PAGE: 5 -10,000,000.00 5,004,500.00 SETTLEMENT (GAIN) / LOSS -4,500.00 -215,699.54 (INTEREST) PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) 06/01/07 TO 06/30/07 REPORT GRAND TOTALS ASSETS -5,000,000.00 10,000,000.00 BOOK VALUE ORIGINAL FACE VALUE MR 5.350 10,000,000.00 5.400 -5,000,000.00 PAR VALUE \* ACTIVE TRANSACTIONS \* TYPE/ WEIGHTED 5.364 PAR INTR ( MAT PURC ( #NXI



### CITY AND COUNTY OF SAN FRANCISCO

### OFFICE OF THE TREASURER



José Cisneros TREASURER

GAVIN NEWSOM MAYOR

Daniel P Dalv CHIEF INVESTMENT OFFICER

August 8, 2007

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

### Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to July 31, 2007:

	Pooled	All
Interest Received	\$22,531,731	\$22,531,731
Total Net Earnings	\$15,328,533	\$15,328,533
Earned Income Yield	5.200%	5.200%
Average Age of Portfolio	128 Days	128 Days

Total cost of the securities on hand July 31, 2007 was \$3,470,808,931 with a market value of \$3,498,476,025 plus fixed assets accrued interests of \$16,294,682. The earned income yield for the month of July 2007 is 5.200%

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of July 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.) Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies CDIAC

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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

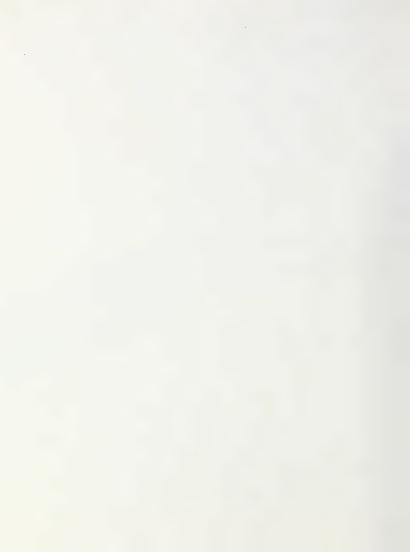
PORTFOLIO STATISTICS 7/01/07 THROUGH 7/31/07

STICS /07

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ALL FUNDS

	ASSETS LIABLLITIES ASSETS		ASSETS LIABLITIES	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,300,488.15	00.	231,243.28	N/A	22,531,731.43
TOTAL NET EARNINGS THIS PERIOD:	15,096,668.08	00.	231,865.36	N/A	15,328,533.44
AVERAGE DAILY PORTFOLIO BALANCE:	3,420,577,615.88	00.	50,200,000.00	N/A	N/A 3,470,777,615.88
EARNED INCOME YIELD THIS PERIOD:	5.197	000.	5.438	N/A	5.200
END OF PERIOD PORTFOLIO BALANCE:	3,420,608,930.86	00.	50,200,000.00	N/A	N/A 3,470,808,930.86
CURRENT AMORTIZED BOOK VALUE:	3,422,197,858.15	00.	50,200,000.00	N/A	N/A 3,472,397,858.15
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.196	000.	5.438	N/A	5.199
WEIGHTED AVERAGE DAYS TO MATURITY:	127.65	00.	199.39	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	127.65	00.	199.39	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.200



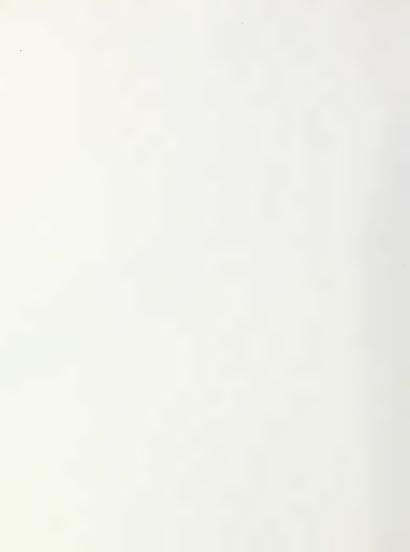
## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/07 THROUGH 7/31/07

PAGE: 1 RUN: 08/01/07 08:57:17

FUND: 100 POOLED FUNDS

	ASSETS LIABILITIES		ASSETS LIME DEPOSITS	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	22,300,488.15	00.	231,243.28	N/A	22,531,731.43
TOTAL NET EARNINGS THIS PERIOD:	15,096,668.08	00.	231,865.36	N/A	15,328,533.44
AVERAGE DAILY PORTFOLIO BALANCE:	3,420,577,615.88	00.	50,200,000.00	N/A	N/A 3,470,777,615.88
EARNED INCOME YIELD THIS PERIOD:	5.197	000.	5.438	N/A	\$ 5.200
END OF PERIOD PORTFOLIO BALANCE:	3,420,608,930.86	00.	50,200,000.00	N/A	N/A 3,470,808,930.86
CUPPENT AMORTIZED ROOK VALUE:	3,422,197,858.15	00.	50,200,000.00	N/A	3,472,397,958.15
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.196	000.	5.438	N/A	5.199
WEIGHTED AVERAGE DAYS TO MATURITY:	127.65	00.	199.39	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	127.65	00.	199.39	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.200



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PAGE: 1 RUN: 08/01/07 08:54:36 INVESTMENTS OUTSTANDING AS OF 7/31/07 MAJOR SORT KEY IS ICC#

24,438,906.25 622,692,542.16 611,756,641.40 2,975,632.50 530,170,376.95 490,000,000.00 479,262,399.92 659,312,431.68 BOOK VALUE 25,000,000.00 625,000,000.00 637,000,000.00 3,000,000.00 488,000,000.00 549,000,000.00 672,000,000.00 490,000,000.00 200,000.00 50.000.000.00 PAR VALUE PRICE 98.210 96.570 98.112 5.269 100.000 5.365 100.000 BOOK 96.037 99.188 5.284 TRDNG 4.833 4.835 5.142 5.172 5.174 CUPN 4.725 5.130 4.996 5.185 5.269 4.367 4.940 5.081 5.065 SETTLEMENT DATE BASIS 1.44%(C) .70% (C) 17.94%(C) 17.63%(C) .09%(C) 13.81%(C) 15.28%(C) 19.00%(C) 14.12%(C) (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES (Inv Type) 42 FARM CREDIT DISCOUNT NOTES (Inv Type) 81 COMMERCIAL PAPER DISC (Inv Type) 1010 PUBLIC TIME DEPOSIT (Inv Type) 41 FNMA DISCOUNT NOTES (Inv Type) 44 FMC DISCOUNT NOTES (Inv Type) 91 NEGOTIABLE C.D.'S Inv Type) 11 TREASURY BILLS Inv Type) 12 TREASURY NOTES SUMMARY DESCRIPTION

5.142 98.068 3,539,200,000.00

4.963

REPORT TOTALS

ASSETS

3,470,808,930.86



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALW WITH MARKET VALUE INVESTMENT INVESTMENT MARKET VALUE

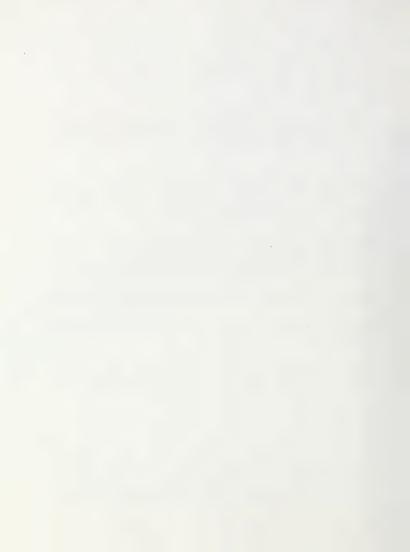
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PAGE: 1 RUN: 08/01/07 08:54:39

			MAUOR	SORI P	MAJOR SURI NEI IS ICC#					
INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	UNREALIZED G	GAIN
41722 T	BILL 07/30/07 01/17/08	912795033	139	100	4.7250	25,000,000.00	24,437,500.00 97.75000000000	6,562.50 SUNGARD	-7,968.75	.75
SUBTOTAL	SUBTOTAL (Inv Type) 11 TREASURY BILLS		.70% (M)		4.8335	25,000,000.00	24,437,500.00	6,562.50	. 00	. 75
41522 T	NOTE (98.20) 12/29/06 08/15/07	912828CR9	1.9	100	5.0324	50,000,000.00	49,937,500.00	634,323.20 SUNGARD	638,671.87	. 87
41089 T	NOTE (99.30)	912828EU0	19	100	4.3750	25,000,000.00	24,929,687.50 99.71875000000	2,972.15 SUNGARD	-50,896.00	00.
41664 T	NOTE (98.22)	912828AT7	19	100	3.0000	5,000,000.00	4,948,437.50	69,198.89 SUNGARD	16,210.94	9,
41703 T	NOTE (98.28)	912828AT7	10	100	3,0000	5,000,000.00	4,948,437,50	69,198.90 SINGARD	5,078.12	.12
41134 T	07/24/07 02/15/08 NOTE (99.27)	912828EY2	130	1000	4.6250	15,000,000.00	14,971,875.00	290,319.29 STINGARD	-2.343.75	.75
41135 T	02/28/06 02/29/08 NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	14,971,875.00	290,319.29		1 1
P 72114	02/28/06 02/29/08 MOTE (99 27)	912828EY2	1.9	100	4.7161	15,000,000.00	14,971,875.00	290,319.29	0 # 0 1 7 -	0
		010000000	1.0	000	4.7161	14,974,218.75	99.81250000000 14.971.875.00	SUNGARD 290,319.29	-2,343.75	. 75
		9 1	0 0	000	4.7161	14,974,218.75	99.81250000000	SUNGARD	78 125 00	.75
41210 TE	TREASURY NOTES (99.21) 03/31/06 03/31/08	912828EZ9	8 1 8	000	4.8073	49,828,125.00	99.81250000000	SUNGARD		
41211 T		912828EZ9	119	100	4.6250	49,828,125.00	49,906,250.00	777,151.64 SUNGARD	78,125.00	00.
41212 T		912828EZ9	13	100	4.6250	50,000,000.00	49,906,250.00	777,151.64 SUNGARD	78,125.00	00.
41214 T		912828EZ9	13	100	4.6250	50,000,000.00	49,906,250.00	777,151.64 SUNGARD	78,125.00	00.
41215 T		912828EZ9	13	100	4.6250	50,000,000.00	49,906,250.00	777, 151.64 SUNGARD	78,125.00	00.
41216 T	03/31/06 03/31/08 NOTE (99.21)	912828EZ9	119	100	4.6250	50,000,000.00	49,906,250.00	777,151.64 SUNGARD	78,125.00	00.
41217 T		912828EZ9	1.9	100	4.6250	50,000,000.00	49,906,250.00	777,151.64 SUNGARD	78,125.00	00.
41708 T	03/31/06 03/31/08 T NOTE (99.23)	912828EZ9	19	000	4.6250	10,000,000.00	9,981,250.00	155,430.33 SUNGARD	8,984.37	3.3
	07/24/07 03/31/08		0 1	200	0.00T4	0.000,000	000000000000000000000000000000000000000	155 430 33	8.593.78	7.0

41618 UNITED STATES TREAS NTS



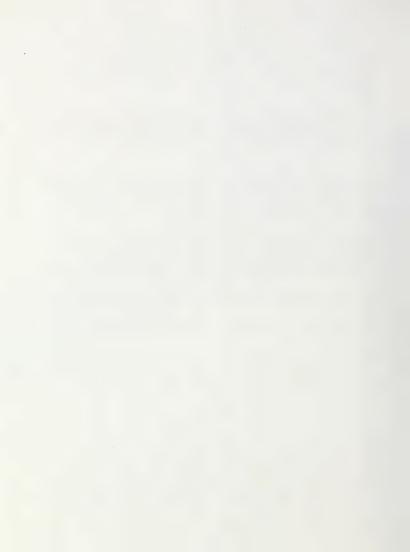
CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS

PAGE: 2	RUN: 08/01/07 08:54:39		
 INVENTORY WITH MARKET VALUE		IS OUTSTANDING AS OF 07/31/07	TOT IS TOTAL

		MAN OR	1400	77				
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	SAFE	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
11100 B MORE (00 00)	912828DT4	1 6 1	100	3.7500	5,000,000.00	4,956,250.00	39,741.85	5,859.37
4		1.0	000	5.0086	4,986,056.39	99.12500000000	SUNGARD	
41707 T NOTE (99.00)	912828DT4	13	100	3.7500	10,000,000.00	9,912,500.00	79,483.69	12,109.37
07/24/07 05/15/08		40	000	5.0136	9,971,722.15	99.12500000000	SUNGARD	
41723 T NOTE (99.05)	912828DT4	1.9	100	3.7500	5,000,000.00	4,956,250.00	39,741.85	10 H 0 H
		40	000	4.8689	4,996,068.28	4 912 E00 00	27 819 20	#h . non=
41728 T NOTE (98.10)	912828AZ3	4 A	000	4 8567	4.941.720.45	98.250000000000	SUNGARD	-1,757.81
0.//3T/0/ 02/T2/08	912828BT6	61	100	3,3750	5,000,000.00	4,914,062.50	21,670.08	13,281.25
H		45	000	4,8598	4,918,301.74	98.28125000000	SUNGARD	
41698 T NOTE (98)	912828BT6	13	100	3.3750	10,000,000.00	9,828,125.00	43,340.16	27,343.75
4		40	000	4.8657	9,835,822.23	98.28125000000	SUNGARD	
41699 T NOTE (98)	912828BT6	19	100	3.3750	5,000,000.00	4,914,062.50	21,670.08	16,406.25
07/23/07 12/15/08		43	000	4.9072	4,915,176.74	98.28125000000	SUNGARD	1
41700 T NOTE (98)	912828BT6	13	100	3.3750	5,000,000.00	4,914,062.50	21,670.08	79.0TP.07
0	00000000	00 0	000	4.9013	20 000 000 00	20 018 750 00	82.608.70	104.687.50
41662 T. NOTE (99.19) 06/08/07 12/31/08	000000000000000000000000000000000000000	4 0	000	5.0376	19,914,062.50	100.0937500000	SUNGARD	
SHION YARDENGT C1 (South worl) INTRAGRAN	1.1	17,82%(M)	()	4.3677	625,000,000.00	623,271,875.00	8,558,437.13	1,428,710.90
				4.8349	622,692,542.16	99.72350000000		-69,646.00
N JETU NEED MATT. MAG ASSN DISC N	313588JW6	1.9	100	4.9900	15,000,000.00	15,000,000.00	534,345.83	00.
11/11/10 08/01/01		8.7	000	5.1743	14,465,654.17	100.000000000	UPRICE	
A1404 DEDEDAI NATT MTG BSSN DISC N	313588JX4	19	100	4.9900	15,000,000.00	14,998,500.00	534,345.83	579.17
11/17/06 08/02/07		8.7	000	5.1751	14,463,575.00	000000000066.66	UPRICE	
ALAGE REDERAL NATI. MTG ASSN DISC N	313588JY2	19	100	4.9900	15,000,000.00	14,995,500.00	534,345.84	
11/17/06 08/03/07		8.7	000	5.1758	14,461,495.83	99.97000000000	UPRICE	. 341.67
41598 FEDERAL NATE MIC ASSN DISC N	313588106	13	100	5.0600	25,000,000.00	24,850,000.00	470,861.11	
03/20/07 09/12/07		40	000	5.1883	24,381,555.56	99.40000000000	UPRICE	2,416.67
41680 FANNIE MAE	313588NY7	19	100	5.1100	10,000,000.00	9,862,000.00	32,647.22	1,105.56
07/09/07 11/07/07		40	000	5.1993	9,828,247.22	98.6200000000	OPRICE.	
41668 F N M A	313588PE9	13	100	0060.5	35,000,000.00	34,485,500.00	10.090.01	
		40	000	5.1935	34,302,245.83	40 000 000 000	OFFICE	
41535 FEDERAL NATL MTG ASSN DISC N	313588RB3	13	100	4.9100	50,000,000.00	46,955,000.00	IDBLICE	
01/04/07 12/28/07		. 8	000	N. 1620	47,000,000,00	10 000 000	20 30 3	
41682 Fannie Mae	313588RGZ	13	007	0060.5	00.000,000,00	00.000,000,000	UPBICE	
		90	000	A 0000		34 223 000.00	by and by	
41619 STOREAL NATE MIN STREET BISC N	513588KM9	E C	000	9.9000		97.780000000000	Will Brown	10.041.01
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41674 FARRIE MAE	11 1586KKG		000	5 1777		***************************************	0.0 ml 2	
Control of the Contro	1115,889 W7	1.9		5.0900	10,000,000.00	P.765, 9171, FT	10,400,00	
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The same	11158822	93	0.03	0.0.8	15,000,000	TOO CONTRACT	24,404,40	
			0.04	The state of	14.586.3	-1 000000000000000000000000000000000000	STREET, STREET	



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE INVESTMENT INVESTMENT INVESTMENT INVESTMENT INVESTMENT OF TAX

DING AS OF 07/31/07

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	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND (	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
1				1 0	1 0		000000000000000000000000000000000000000	24 363 600 00	200000000000000000000000000000000000000	0 0 0 0 0
rd,	41568	PEDERAL NATL MTG ASSN DISC N 02/14/07 02/01/08	OMCOOCCTC	4 1	000	5.2471	23,779,977.78	97.450000000000	UPRICE	
K	41569	N	313588SN6	13	100	4.9650	45,000,000.00	43,852,500.00	1,030,237.50	- 5 550
d	41579	02/16/07 02/01/08 FEDERAL NATL MTG ASSN DISC N	313588SN6	19	100	4.9100	37,000,000.00	36,056,500.00	777,143.89	
		02/28/07 02/01/08	DINDOGUETE	187	000	5.1473	35,294,320.56	19.450000000000	384.977.78	-14,964.45
K	41589	PEDERAL NATL MTG ASSN 03/12/07 02/01/08	STREENE	1 4 5 5	000	5.1056	19,116,177.78	97.45000000000	UPRICE	-11,155.56
rd,	41605	H	313588SN6	1.9	100	4.8500	25,000,000.00	24,362,500.00	441,215.28	1 1 1
,		03/23/07 02/01/08	313588577	0 4 0	100	5.0649	23,939,062.50	24,352,500.00	454,111.11	-11,11,10
ď	4 L5 3 3			0.4	000	5.1020	23,912,166.67	97.41000000000	UPRICE	-13,777.78
$f\mathcal{Q}_q^4$	41600	FE	313588SV8	13	100	4.8800	25,000,000.00	24,337,500.00	454,111.11	-15.222.22
6	-	03/20/07 02/08/08	313588SY2	19	100	4.7900	50,000,000.00	48,655,000.00	964,652.78	
1	0 0 0 0 1 1 1	03/09/07 02/11/08		40	000	5.0163	47,744,708.33	97.31000000000	UPRICE	-54,361.11
K	41601	표	313588TC9	19	100	4.8600	15,000,000.00	14,589,000.00	271,350.00	-10.050.00
,		03/20/07 02/15/08	21358RTE9	0 4 0	000	4.8900	25.000,000.00	24,210,000.00	376,937.50	
ď,	41635		040000000000000000000000000000000000000	0.4	000	5.1268	23,845,416.67	96.84000000000	UPRICE	-12,354.17
d	41694	FA	313588UK9	1.9	100	5.0000	25,000,000.00	24,210,000.00	31,125.00	1,958.33
				4.0	000	5.1495	24,176,916.67	96.84000000000	UPRICE	
<	41622	FEDERAL NATL MTG ASSN DISC N 04/05/07 03/28/08	313588UW3	19	100	4.8450	47,590,958.33	48,345,000.00 96.69000000000	794,041.67 UPRICE	-40,000.00
				47 000 (86)		00000	637 000 000 00	622 573 500 00	11.050.425.84	12.848.62
	SUBTOI	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOIES		. 00° (M)		5.1421	611,756,641.40	97.73524300000		-246,415.86
×	41704	41704 FED FARM CREDIT	313312LX6	1.9	100	5.1300	3,000,000.00	2,979,093.33	3,420.00 SUNGARD	40.83
	SUBTOI	SUBTOTAL (Inv Type) 42 FARM CREDIT DISCOUNT NO	SCOUNT NO	.09% (M)		5.1720	2,975,632.50	2,979,093.33	3,420.00	7 2
						6		11 111 111		
d	41564	PEDL HOME LOAN BK CONS DISC	313384KD0	19	000	5.2079	24,362,100.69	99.9004444444	THE MAN	4. 44.2
d	41572	01	313384KD0	1.9	100	5.0600	28,000,000.00	27,972,124.44	637,560.00	
				4.0	000	5.1831	27,334,891.11	99.9004444444	2600	
ď	41671	FRLB	313384KV0	19	100	5.1400	49.571.666.67	A CONTRACTOR AND	11/15/1/11	
0	41720	06/25/07 08/24/0/	313384KV0	19	100	5.1350	15,000,000.00	14,950,84	8.40% CT	10110
				9.6	000	5.1534		FE 1 2000000001	7. 2	
	0.000.0	W 10. O. W. W.	113384LK3	19	100	5.1400	38,000,000 00	O'C BOOK O'C O'C	201	
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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

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F H L B 07/24/07 09/19/07 PEDL HOME LOAN BK CONS DISC 3. 03/26/07 09/21/07	10.17			YIM TR	BOOK	MARKET PRICE	PRICE SOURCE UNREALIZED DOSS	COOR CONTRACTOR
DISC	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1 0	1 0	1000	000000000000000000000000000000000000000	000000000000000000000000000000000000000	000
DISC	313384LX5	FT 0	000	5.1400 F 1022	8 926 755 00	99 303111111111	LU, ZBU. UU	00.642
	313384120	19	100	5.0200	30,000,000.00	29,782,400.00	535,466.67	
		4 0	000	5.1485	29,251,183.33	99.27466666667	SUNGARD	-4,250.00
H L B	313384MG1	1.9	100	5.1300	12,000,000.00	11,901,013.33	8,550.00	193.33
		10 4	000	5.1765	11,892,270.00	10 030 000 50	SUNGARD	
FEDL HOME LOAN BK CONS DISC 3	313384MM8	4 4	000	5.0300	18.519.495.28	99.10575000000	SUNGARD	-2,660,00
6	313384MP1	0 1	100	5.1300	50,000,000.00	49,538,680.56	185,250.00	1,805.56
		4.0	000	5.1974	49,351,625.00	99.07736111111	SUNGARD	
3	313384NB1	1.9	100	5.1340	20,000,000.00	19,781,405.56	37,078.89	1,026.67
		4.5	000	5.2008	19,743,300.00	98.9070277778	SUNGARD	4
3	313384NJ4	13	100	5.1260	12,000,000.00	11,856,920.00	6,543	448.00
		4.5	000	5.1918	11,847,928.67	98.80766666667	SUNGARD	
	313384PA1	13	100	5.0300	50,000,000.00	49,288,888.89	SSL, 902.78	-12 500 00
11/09/07	112204551	0 4	100	5.1590	48,749,400.11 40,000,000,00	39 431 111 11	441.522.22	100000
0	TWARRET	A L	000	1,000	28. 999. 588. 89	98.5777777778	SUNGARD	-10,000.00
	212384DW1	0 0	100	5.0750	20.000,000.00	19,529,600.00	39,472.22	3,266.67
07/11/10		40	000	5.2086	19,486,861.11	97.648000000000	SUNGARD	
	313384SF7	13	100	5.0130	25,000,000.00	24,380,500.00	6,962.50	
01/25/08		45	000	5.1411	24,376,856.25	97.52200000000	SUNGARD	-3,318.75
	313384SF7	19	100	4.9990	25,000,000.00	24,380,500.00	3,471.53	
07/31/07 01/25/08		4.5	000	5.1257	24,382,068.06	97.52200000000	SUNGARD	-5,039.59
				1 0 1 1	1 000	400 000 001 04	2 806 716 80	0.00
(Inv Type) 43 FEDERAL HOME LOAN DISC		M) 2 TO . CT		5.1735	479,262,399.92	98.98347400000		-38,313.76
Spid ddoo omw wit awon road	113396881	10	100	4.9900	50,000,000.00	49,857,777.78	1,448,486.11	
		8.7	000	5.1536	48,412,902.78	99.7155555556	SUNGARD	-3,611.11
	313396LW1	13	1.00	4.9700	25,000,000.00	24,829,333.33	773,111.11	
12/20/06 09/18/07		40	000	5.1639	24,061,222.22	99.31733333333	SUNGARD	-5,000.00
ORP DISC	313396NL3	1.9	100	5.0300	25,000,000.00	24,694,819.44	541,423.61	
02/27/07 10/26/07		8.7	000	5.2053	24,158,173.61	98.779277778	SUNGARD	4,777,78
6	313396NW9	19	100	5.1100	24;000,000.00	23,672,320.00	000	0 0
07/09/07 11/05/07		40	000	5.1978	23,594,606.67	98.63466666667	SUNGARD	640.00
	313396FL1	1.9	100	5.1000	15,000,000.00	14,765,333.33	00.529.87	. 916 67
06/25/07 11/19/07		40	000	5.2085	14,687,625.00	98.4355555555	SONGARD	0.016
	313396PU1	13	100	5.0900	33,000,000.00	32,446,186.67	CARD ONLY	200
07/16/07 11/27/07		8.1	000	5.1883	32,374,778.33	96.3211111110	633 944 44	
	313396PX5	13	100	5.0000	50,000,000.00	49, 147, 958.33	THE WAST	- Hilbertian
		40	000	5.1517	48,527,777.70	41 248 795 00		
ORP DISC	313396008	4 4 0 0	000	5 2447	40.280.578.33	98.21141666667		4.104.141
AND THE PARTY OF T	1111960E6	1.9	100	4.9950	40,000,000.00	39,278,933.33	a44 100	
		4.5		5.17600	ne non ton, be	86	0.000	



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPIMKI)

M R .	D A N I E L INVESTMENT	L D ENT IN	D A L Y	WITH MAR	A N I E L D A L Y 4 1 5 - 5 5 4 - 4 INVESTMENT INVENTORY WITH MARKET VALUE	4 8 7		PAGE: 5
RPTWKT)	INVESTME	MAJOR	SORT F	NTS OUTSTANDING AS OF	INVESTMENTS OUTSTANDING AS OF 07/31/07 MAJOR SORT KEY IS ICC#		RUN: 08/01/07	08:54:39
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UN PRICE SOURCE UN	UNREALIZED GAIN UNREALIZED LOSS
41673 FREDDIE MAC	3133960H9	13	100	5.0800	35,000,000.00	34,354,279.17	162,983.33	1,273.62
06/29/07 12/10/07	313396009	19	100	5.0700	32,000,000.00	31,378,080.00	153,226.67	00.
		4.0	000	5.1959	31,224,853.33	98.05650000000	SUNGARD	
41695 FREDDIE MAC	313396QX4	19	100	5.0800	10,000,000.00	9,795,791.67	12,700.00	402.78
07/23/07 12/24/07	212396678	19	1000	4 9000	15.000.000.00	14.634.600.00	255,208.33	
		6.8	000	5.1079	14,389,541.67	97.56400000000	SUNGARD	-10,150.00
41565 FEDL HOME LLN MTG CORP DISC	313396SR5	1.9	100	4.9670	50,000,000.00	48,698,791.67	1,200,358.33	
02/08/07 02/04/08		45	000	5.2274	47,509,601.39	97.39758333333	SUNGARD	-11,168.05
41606 FEDL HOME LLN MTG CORP DISC	313396SR5	13	100	4.8400	25,000,000.00	24,349,395.83	440,305.55 CINCALD	-22 076 39
03/23/07 02/04/08	2132 a CITM1	D 0	1000	4 9400	16.000.000.00	15.477.333.33	10,977.78	4,266,66
41/14 FKEDDIE MAC		87	000	5.1119	15,462,088.89	96.7333333333	SUNGARD	
41620 FEDL HOME LLN MTG CORP DISC	313396UZ4	13	100	4.8230	30,000,000.00	29,007,750.00	482,300.00	
		4.5	000	5.0695	28,541,042.50	96.692500000000	SUNGARD	-15,592.50
41624 FEDL HOME LLN MTG CORP DISC	313396UZ4	19	100	4.9150	32,000,000.00	30,941,600.00	498,053.33	3,240.00
04/09/07 03/31/08		40	000	5.1668	30,440,306.67	96.69250000000	SUNGARD	
CITED OFFILE TIME A4 RMC DISCOUNT NOTES		15.39% (M)	(W	4.9959	549,000,000.00	538,579,078.88	8,505,053.59	9,183.06
THE CALL WITH THE PROPERTY OF				5.1726	530,170,376.95	98.10183600000		-105,534.72
				-				
41658 BANK OF AMERICA C P	0660P1V73	1.9	100	5.2350	25,000,000.00	24,977,916.67	210,854.17	
06/04/07 08/07/07		4.0	000	5.2842	24,767,333.33	99.9116666667	SUNGARD	-270.83
41667 UNION BANK C P	90485LV70	13	100	5.1700	30,000,000.00	29,973,500.00	180,950.00	
06/20/07		46	000	5.2059	29,793,200.00	99.9116666667	SUNGARD	-650.00
41712 WELLS FARO C P	9497F1V72	13	100	5.2700	40,000,000.00	39,964,666.67	35, 133.34 CHMCAPD	-200 00
	000000000000000000000000000000000000000	41	000	5.2793	35,929,733.33	14.913.013.89	239.667.36	
41665 BANK OF AMEKICA C P	000000000000000000000000000000000000000		000	5.2913	34,694,041.67	99.8086111111	SUNGARD	-695.14
41689 WRILS FARGO C P	9497F1VX5	1.9	100	5.2600	25,000,000.00	24,889,583.33	51,138.89	
		4.1	000	5.2940	24,839,277.78	99.55833333333	SUNGARD	-833.34
	90485LWJ3	1.9	100	5.0800	40,000,000.00	39,717,333.33	756, 355.56	200000
03/20/07 09/18/07		46	000	5.2139	38,972,711.11	99.293333333333	SUNCY SOL	11, (33,34
	4662J1WJ5	6 1	100		25,000,000.00	24,823,333.33	CONTRACTOR DE	00 000 6-
	100000000000000000000000000000000000000	1.6	000	5.3103	50 000 000 00	49.631.944.44	712.937.50	
	COOCLAMPT	4 6	000		48.926.993.06	99.26388888888	STRINGARD	1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1
04/24/07 09/20/07	0660P1WM9		100		50,000,000.00	49,624,583.33	412,000,000	
		-	000		48,919,791.67	99.24916666667	STREETER	138 83
41604 BOA CP	0660P1WR8	19	100	5.1300	80,000,000.00	44, 446, 128, 89	940,500 00	
		40	000	5.2704	48,667,625.00	99.1902777778	1118 CH B C	12,986.11
41648 BANK OF AMERICA C P	0660P1X22	19	100	5.1800	40,000,000.00	19,636,955.56	0.0	100
05/03/07 10/- 10.			000	5.2958	39, 125, 155.56	44 114 114 114 114	ORGENINA	
THE IN THE BLUE C. B.	90485LX29	61	100	5 2000		. 9. / 7. / 1.6.	O I WILLIAM	1 777
		2 10		3,0,0	0.000.000			



CITY / COUNTY OF SAN FRANCISCO MR. DANIEL DALA 4487 INVESTMENT INTO INVESTMENT INVESTMENT INVESTMENT INTO INVESTMENT INVESTMENT INVESTMENT INTO INVESTMENT

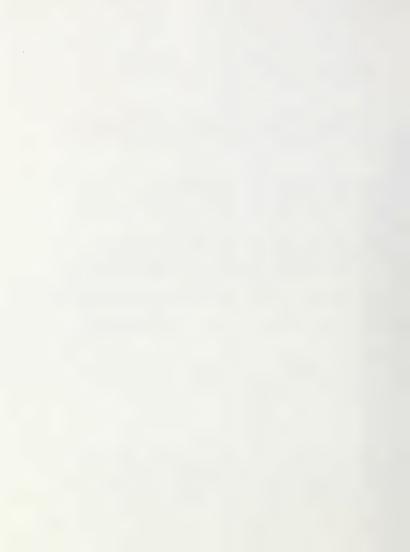
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OUTSTANDING	THE SORT KEY
INVESTMENTS	MA.TOR

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INVEST	DESCRIPTION DESCRIPTION	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT U	UNREALIZED GAIN UNREALIZED LOSS
		1		1					2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
41625 BOA CP	d.	0660P1X97	13	100	5.1650	50,000,000.00	49,494,958.33	817,791.66	
04	04/09/07 10/09/07		40	000	5.3043	48,687,229.17	98.9899166667	SUNGARD	-10,062.50
41726 UNION	UNION BANK CP	90485LZQ4	13	100	5.1500	20,000,000.00	19,576,277.78	2,861.11	
	07/31/07 12/24/07		46	000	5.2599	19,582,277.78	97.8813888889	SUNGARD	-8,861.11
41719 UNIO	UNION BANK C P	90485LZT8	13	100	5.1700	45,000,000.00	44,026,900.00	12,925.00	
	07/30/07 12/27/07		46	000	5.2838	44,030,625.00	97,83755555556	SUNGARD	-16,650.00
41681 TINTO	TINTON BANK C P	90485JA29	19	100	5.1600	20,000,000.00	19,549,977.78	65,933.33	
5			46	000	5.2943	19,492,600.00	97.7498888889	SUNGARD	-8,555.55
ALCOC TINIO	INTON BANK C B	90485JA29	1.9	100	5.2000	50,000,000.00	48,874,944.44	108,333.33	
5	101 DAME ( 1		46	000	5.3301	48,779,444.44	97.7498888889	SUNGARD	-12,833.33
6	DANK OF PARENCE OF D	OKKOPOR45	1.9	100	5.1900	27,000,000.00	26,384,580.00	101,205.00	
TIP O DWWN	NN OF AMERICA C 2		4.0	000	5.3298	26,291,565.00	97.7206666667	SUNGARD	-8,190.00
OTTAL POST A	THE COLOR DESIGNATION OF THE COLOR OF THE COLOR DESIGNATION OF THE COLO	90485,TA94	1.9	1.00	5.1300	20,000,000,00	19,529,522.22	2,850.00	
5	D7/31/07 01/09/08		46	000	5.2512	19,538,300.00	97.6476111111	SUNGARD	-11,627.78
STRTOTAL (I	SHRTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC		19.01%(M)	_	5.1849	672,000,000.00	664,932,846.66	5,752,512.64	00.
	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				5.2844	659,312,431.68	98.94834000000		-132,097.66
TIME COLUMN	C N ODGRA OTTAN LICELA	9497P57K0	61	100	5,2800	25,000,000.00	24,999,786.94	25,666.67	
TOTAL TT/TH	01 (01 00 (01 (01		4.1	000	5.2800	25.000.000.00	99,99914774326	SUNGARD	-213.06
6	0/123/0/ 00/22/0/	060500065	1 0	100	5.3150	50.000.000.00	49,996,867.27	1,173,729.17	
41575 BUA	A NEGOLIABLE C.D	000000000	0 4	000	5.3150	50,000,000,00	99,99373453849	SUNGARD	-3,132.73
1,410	MODELL STANDON NO D	9497P57F1	1.6	100	5.2800	25,000,000,00	24,999,692.18	44,000.00	
41.000 WELL	07/20/07 08/24/07		41	000	5.2800	25,000,000.00	99.99876870681	SUNGARD	-307.82
A 1 CTE METT	METTS EARCO N C D	9497P53G3	1.9	100	5.2700	30,000,000.00	29,998,928.07	127,358.33	
	07/03/07 08/31/07		41	000	5.2700	30,000,000.00	99.99642689651	SUNGARD	-1,071.93
A1584 BOD	BOA NEGOTIABLE C.D	06050GD64	19	100	5.2400	50,000,000.00	49,992,107.82	1,077,131.11	
	03/06/07 09/04/07		4.0	000	5.2400	50,000,000,00	99.98421564417	SUNGARD	-7,892.18
41585 BOA	BOA NEGOTIABLE C.D	06050GD64	1.9	100	5.2400	20,000,000,00	49,992,107.82	1,077,111.13	
	03/06/07 09/04/07		4.0	000	5.2400	20,000,000.00	99.98421564417	SUNGARD	-7,892.18
4 41586 BOA	BOA NEGOTIABLE C.D	06050GD72	1.9	100	5.2400	20,000,000,00	49,991,435.11	1,077,111.11	
	03/06/07 09/07/07		4.0	000	5.2400	20,000,000.00	99.98287021213	SUNGARD	30.000
4 41597 BOA	BOA NEGOTIABLE C.D	06050GF39	1.9	100	5.2500	30,000,000.00	29,994,093.53	603,750.00	
	03/16/07 09/18/07		40	000	5.2500	30,000,000.00	99.98031176137	SUNGSRIV	-5,906.47
A 41717 WELL	WELLS FARGO N C D	9497P6AH1	19	100	5.2800	30,000,000.00	13 066 TEST	00.000.00	
	07/27/07 09/18/07		43	000	5.2800	30,000,000.00	99.99822922268	100000000000000000000000000000000000000	
A 41617 BOA	BOA NEGOTIABLE CD	06050GG20	19	100	5.2600		49,989,357.78	883,972.	
	11 07 10/02/07		4.0	000	5.2600	50,000,000.00	00.0001555000		
All the party of	-	0.60% 0.0314%	19	100	5.2950	50,000,000.00	49,991,889.40		
	10 at 1 at		4.0	000	5.2950	50,000,000,00	65 1. 68 650 65		DR 010
117.11	THE PERSON NAMED IN COLUMN TWO	04.0 9 0 10 10 4 4.	1.9	100	5.2850	0.01 480 , 000 , 00	1 976,950	The Control of the Control	
	18 10 8 10 Y 12 AV 70 V		9.0	000	5.2850	50,000,000,00	74		* * * * * * * * * * * * * * * * * * * *
0000000	SECTION TO THE RESIDENCE OF THE PROPERTY OF TH	14	1 00% (M)		0.000	490,000,000,11	0.000		
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CITY/COUNTY OF SAN FRANCISCO MR. DALK DALY 4 15 - 554 - 4487 INVESTMENT INVENTORY WITH MARKET VALUE

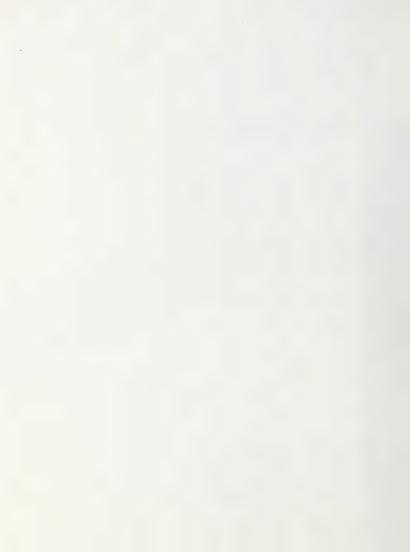
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INVEST DESC NUMBER PURCHASE	DESCRIPTION PURCHASE MATURITY DATE	CUSIP BANK BROK		FUND C	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	201
		1	1		1					
MOINU AREA OF MISSING OF THE	CR UNION		19	100	4.5000	100,000.00	98,628.25	400.00		
11/02/06 11/02/07	1/02/07		62	000	4.5000	100,000.00	98.62825000000	SUNGARD	-1,371.75	LO.
41710 PUBLIC TIME DEPOSIT	DEPOSIT		13	100	5.6300	100,000.00	94,856.94	250.22		
	7/16/08		0.9	000	5.6300	100,000.00	94,8569444444	SUNGARD	-5,143.06	0 1
(amely real) Ismoniary	TISOURIE DITIED OF COMMENT TRANSPORTED		01% (M)		5.0650	200,000.00	193,485.19	650.22	00.	0
SORIOINE THE LINE					5.0650	200,000.00	96.74259700000		-6,514.81	ri.
					-			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1
COLUMN AND ASSESSMENT OF THE PERSON OF THE P	000000000000000000000000000000000000000		0	100	5.5000	5,000,000,00	5,000,000.00	763.89	00.00	0
41419 CITLEANN FID 2/09/07	2/04/07		00	000	5.5000	5,000,000.00	100.0000000000	BOOK		
43520 CTTTANNY DTD 270491061	270491061		13	100	5.3000	10,000,000.00	9,772,850.00	1,472.22		
	1/02/08		48	000	5.3000	10,000,000.00	97.72850000000	SUNGARD	-227,150.00	0
A155A BIDGT NATT, BK PUBLIC	K PUBLIC TIME DPT		19	100	5.2500	5,000,000.00	4,873,887.50	729.17		
	1/19/08		23	000	5.2500	5,000,000.00	97.47775000000	SUNGARD	-126,112.50	0
12/27/10 /CT/TO /O/CT/TO /O/CT	220491111		13	100	5.4500	10,000,000.00	9,738,925.00	1,513.89		
	1/25/08		48	000	5.4500	10,000,000.00	97.38925000000	SUNGARD	-261,075.00	0
ALCAD CTTTRANK PUT 270491285	270491285		19	100	5.3500	10,000,000.00	9,617,944.44	1,486.11		
	4/17/08		4.8	000	5.3500	10,000,000.00	96.1794444444	SUNGARD	-382,055.56	to.
Aleka citibank ptd 270491400	270491400		1.9	100	5.3500	10,000,000.00	9,543,002.78	1,486.11		
	80/108		4.8	000	5.3500	10,000,000.00	95.43002777778	SUNGARD	-456,997.22	0.1
(aggregate) transfer	M TIRDER TIME DEPOSIT M		1,39%(M)		5.3650	50,000,000.00	48,546,609.72	7,451.39	00.	_
CALL AND DATOISOS					5.3650	50,000,000.00	97.09321900000		-1,453,390.28	m
				Į.						
	GRAND TOTAL				4.9632	3539200000.00	3498476025.45	45,419,373.19	1,459,332.37	Po.
					5.1420	3470808930.86	98.84934500000		-2,137,197.11	-1
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\* MARKET = BOOK LESS PURCHASE INTEREST



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PAR VALUE BOOK MATURITY PURCHASE SAF/ CUPN TRDNG INVESTMENTS OUTSTANDING AS OF 7/31/07 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS FUND

NO.   DECCREPTOR   NO.   CTICKER   DATE   FURDA   CUDA   FRIEDE   SHARES	LUE	906.25	906.25	828.13	583.50	535.95	243.36	218.75	218.75	218.75	218.75	125.00	125.00	125.00	125.00	125.00	125.00	125.00	586.67	977.29	556.25	141.58	141.58	156.39	722.15	068.28	720.45	101.74	822.23	.76.74		162.50	42.16
PUDD	BOOK VA	24,438,	24,438,	49,298,	24,980,	4,981,	5,009,	14,974,	14,974,	14,974,	14,974,	49,828,	49,828,	49,828,	49,828,	49,828,	49,828,	49,828,	10,117,	10,117,	29,997,	5,050,4	5,050,4	4,986,	9,971,	4,996,	4,941,	4,918,	9,835,8	4,915,1	4,915,5	19,914,0	622,692,5
PUDD	PAR VALUE SHARES	25,000,000.00	25,000,000.00	50,000,000.00	25,000,000.00	5,000,000.00	5,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00	20,000,000.00	20,000,000.00	50,000,000.00	20,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	10,000,000.00	10,000,000.00	30,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	10,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	10,000,000.00	5,000,000.00			625,000,000.00
NO.   CHORNER   SAF, CURN	BOOK	97.756	97.756	98.598	99.922	99.631	100.185	99.828	99.828	99.828	99.828	99.626	99.626	99.626	99.626	99.626	99.626	99.626	101.176	101.180	99.992	101.009	101.009	99.721	99.717	99.921	98.834	98.366	98.358	98.304	98.311		99.631
PROPERTY   PROPETTY	TRDNG	4.833	4.833	5.032	4.416	5.073	5.071	4.716	4.716	4.716	4.716	4.807	4.807	4.807	4.807	4.807	4.807	4.807	5.031	5.026	4.879	5.022	5.022	5.009	5.014	4.869	4.857	4.860	4.866	4.907	4.901	5.038	4.835
The color of the	CUPN	4.725	4.725	2.750	4.375	3.000	3.000	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.875	4.875	4.875	3.750	3.750	3.750	2.625	3.375	3.375	3.375	3.375	4.750	4.367
THEORY TO BESCREPTION CURITY NO. (TITCERS)  100 0.1717/08  1172 T BILL  1172 T BILL	SAF/ PURP	000		000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	
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PUNCENT   PUNC																																	H
MINISTER BESCRIPTION  MINISTER BILL  MINISTER BILL  MINISTER MORE (98.20)  41135 T NOTE (98.20)  41135 T NOTE (98.20)  41135 T NOTE (99.21)  41245 T NOTE (99.21)  41246 T NOTE (99.21)  41247 T NOTE (99.21)  41248 T NOTE (99.21)  41248 T NOTE (99.21)  41249 T NOTE (99.21)  4126 T NOTE (99.21)  41270 T NOTE (99.21)  41262 T NOTE (99.21)  41262 T NOTE (99.21)	FUNI	10		-	i Ä	Ä	Ä	7	Ä	'n	ī	ä	Ä	ä	Ä	Ä	Ä	H	Ä	ä	H	H	H	H	H	rH	H	H	Н	Н	Н	1	
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INVSMT    No.	DESCRIE	T BILL	(Inv	E	e E	4 E	4 E-			H	ĘH			Н	H	E	E	H	E	E			F	F	Н	F	E	E	E-	E	E	E	T VII)
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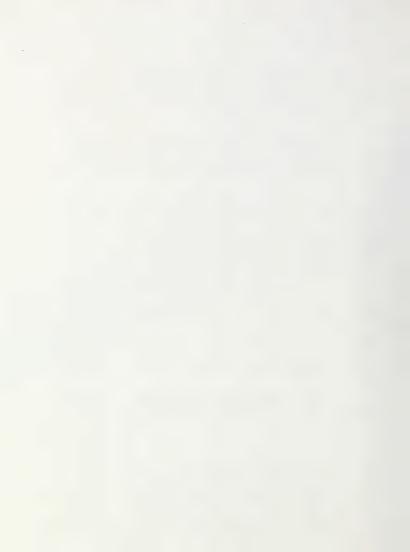
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41493 FEDERAL NATL MTG AV 41494 FEDERAL NATL MTG AV 41495 FEDERAL NATL MTG AV 41598 FEDERAL NATL MTG AV 41555 FEDERAL NATL MTG ASSN DI 313588RB3

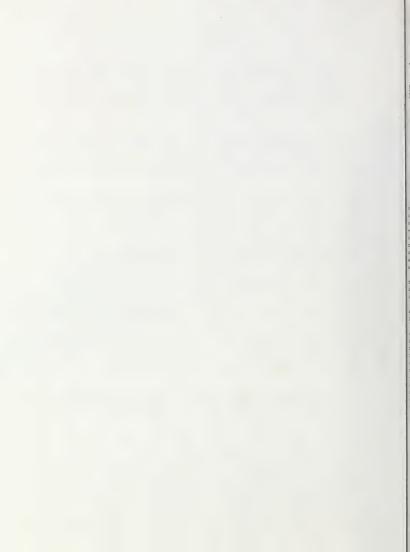


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7/31/07	TRDNG	1 0	0.033	U . H			5.247				5.065	5.102		5.016	5.088	5.127	5.150	5.090	11111	5.142	1	5.172	1	2.17	5.208	5.183	5.184	5.153	5.181	5.166	5.182	5.149	5.176	5.161	5.197	5.201	5.192	5.159	5.159	5.209	5.141	
	CUPN		1.300									4.880		4.790	4.860	4.890	5.000		11111	4.940	-	5.130	1 0	5.13U														5.030	5.030	5.075	5.013	
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INVESTMENTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	MATURITY PURCHASE (TICKER) DATE		01/01/08 04/02/01						02/01/08 02/28/07		02/01/08 03/23/07	02/04/08 03/20/07	02/08/08 03/20/07	02/11/08 03/09/07	02/15/08 03/20/07	03/17/08 04/12/07				17.63%(C)		09/19/07 07/24/07	1	(0)%60.	08/08/07 02/08/07		08/24/07 06/25/07	08/24/07 07/30/07	09/01/07 07/13/07							70/11/07 01/19/01	10/24/07 07/27/07	11/09/07 05/14/07	11/09/07 05/14/07	01/16/08 07/18/07	01/25/08 07/30/07	
INVEST	FUND NO.		000						100		100	100	100	100	100	100						100		NOTES	100		100	100								100	100	1.00	100	100	100	
	CUSIP		313588KM9	STSSBERRO	313588KW7			313588SN6	313588SN6	313588SN6	313588SN6	313588SR7	313588SV8	313588SY2	313588TC9	313588UK9	313588IIK9			UNT NOTES		313312LX6		T DISCOUNT	D 313384KD0	313384KD0	313384KV0	313384KV0	313384LK3	313384LV9	313384LX5		313384MG1	313384MM8	313384MP1	313384NB1	313384NJ4	313384PA1	313384PA1	130/10/2017	313384SF7	
	DESCRIPTION		FEDERAL NATL MIG ASSN DI	FANNIE MAE	FANNIE MAE		MTG ASSN	FEDERAL NATL MTG ASSN DI	FNMA DISCOUNT NOTES	PEDERAL NATL MTG ASSN DI		FEDERAL NATL MIG ASSN DI	NOTES	FRANKE MAR	FEDERAL NATI, MTG ASSN DI		SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		PED FARM CREDIT		SUBTOTAL (Inv Type) 42 FARM CREDIT DISCOUNT NOTES	FEDL HOME LOAN BK CONS	FEDL HOME LOAN BK CONS	FHLB	FHLB	FHLB	FHLB	FHLB	FEDL HOME LOAN BK CONS D	FHLB	FEDL HOME LOAN BK CONS D	FHLB	(L	F H L B	## ## ## ## ## ## ## ## ## ## ## ## ##	31 J	FREB	FHLB				
	INVSMT NO.			41674	41691	41688	41568	A 41569	A 41579	A 41589	A 41605		A 41600	A 41588				41622		SUBTOTAL		A 41704		SUBTOTAL	A 41564		A 41671	A 41720	A 41683	A 41687	A 41705	A 41610	A 41716	A dlads	A 41477		8 41718	0.000	A 41659	A 15000	A 41721	

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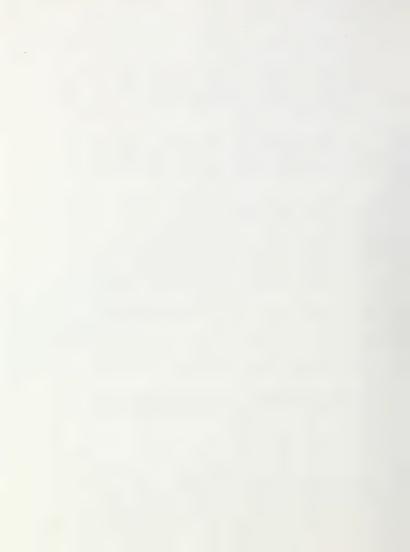


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> INVESTMENTS OUTSTANDING AS OF 7/31/07 MAJOR SORT KEY IS ICC#

DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	MATURITY PURCHASE (TICKER) DATE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
EREDDIE MAC	313396LW1	100	09/18/07	12/20/06	0000	4.970	5.164	96.245	25,000,000.00	24,061,222.22
LN MTG CORP D	313396NL3	100	10/26/07		000			96.633	25,000,000.00	24,158,173.61
	313396NW9	100	11/05/07	70/60/70	000	5.110	5.198	98.311	24,000,000.00	23,594,606.67
FREDDIE MAC	313396PL1	100	11/19/07	06/25/07	000		5.208	97.918	15,000,000.00	14,687,625.00
FREDDIE MAC	313396PU1		11/27/07				5.188	98.105	33,000,000.00	32,374,778.33
	313396PX5		11/30/01					94.056	50,000,000.00	48,527,777.78
FEDL HOME LLN MTG CORP D 3	D 3133960D8							92.906	42,000,000.00	40,280,578.33
FEDL HOME LLN MTG CORP D 3	CORP D 313396QE6	100					5.176	96.504	40,000,000.00	38,601,400.00
	313396QH9	100					5.200	94.686	35,000,000.00	34,190,022.22
	313396009	100	12/11/07	06/28/07			5.196	97.578	32,000,000.00	31,224,853.33
	3133960X4	100	12/24/07	07/23/07				97.827	10,000,000.00	9,782,688.89
IN MTG CORP	D 3133965C8	100	01/22/08	03/29/07	000		5.108	95.930	15,000,000.00	14,389,541.67
MTG CORP	CORP D 313396SR5			02/08/07	000		5.227	95.019	50,000,000.00	47,509,601.39
MTG	D 313396SR5	100	02/04/08	03/23/07	000		5.056	95.725	25,000,000.00	23,931,166.67
	313396UW1	100	03/28/08	07/27/07	000		5.112	96.638	16,000,000.00	15,462,088.89
N. MTG	CORP D 313396UZ4	100			000		5.070	95.137	30,000,000.00	28,541,042.50
MTG	CORP D 313396UZ4	100	03/31/08		000	4.915	5.167	95.126	32,000,000.00	30,440,306.67
						1	1			
Type) 44 FMC DISCOUNT NOTES	r NOTES		15.28%(C)	\$ (C)		4.996	5.173	96.570	549,000,000.00	530,170,376.95
						1	1 1 1 1 1 1 1			
BANK OF AMERICA C P	0660P1V73	100		06/04/07			5.284	99.069	25,000,000.00	24,767,333.33
	90485LV70	100		06/20/07			5.206	99.311	30,000,000.00	29,793,200.00
	9497F1V72	100					5.279	99.824	40,000,000.00	39,929,733.33
BANK OF AMERICA C P (	0660P1VE8	100					5.291	99.126	35,000,000.00	34,694,041.67
WELLS FARGO C P	9497F1VX5	100					5.294	99.357	25,000,000.00	24,839,277.78
UNION BANK CP	90485LWJ3	100					5.214	97.432	40,000,000.00	38,972,711.11
J P MORGAN CHASE CP	1662J1MJ5	100					5.310	98.675	25,000,000.00	24,668,861.11
	0660P1WL1	100					5.299	97.854	50,000,000.00	48,926,993.06
	0660P1WM9	100	09/21/07	04/24/07			5.299	97.840	50,000,000.00	48,919,791.67
	DEGOPIWR8	100	09/25/07	03/22/07			5.270	97.335	50,000,000.00	48,667,625.00
BANK OF AMERICA C P	0660P1X22	100	10/02/07	05/03/07		5.180	5.296	97.813	40,000,000.00	39,125,155.56
	90485LX29	100	10/02/07	07/03/07	000	5.200	5.269	98.686	30,000,000.00	29,605,666.67
	0660P1X97	T00	10/09/01	04/09/07	000	5.165	5.304	97.374	50,000,000.00	48,687,229.17
TINTON BANK CP	90485LZO4	100	12/24/07	07/31/07	000	5.150	5.260	97.911	20,000,000.00	19,582,277.78
TINTON BANK O D	90485LZT8	100	12/27/07	07/30/07	0000	5.170	5.284	97.846	45,000,000.00	44,030,625.00
) (	904853329	100		07/09/07	000 /	5.160	5.294	97.463	20,000,000.00	19,492,600.00
0	90485.7239	100	01/02/08	07/17/07	0000	5.200	5.330	97.559	50,000,000.00	48,779,444.44
G C WOLDEN	OFFORDA45	100	01/04/08	70/90/10	0000	5.190	5.330	97.376	27,000,000.00	
	90485JA94	100				5.130	5.251	97.692	20,000,000.00	19,538,300.00
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	PAPER DISC		19.00%(C)	\$ (C)		5.185	5.284	98.112	672,000,000.00	659,312,431.68
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INVESTMENTS OUTSTANDING AS OF 7/31/07

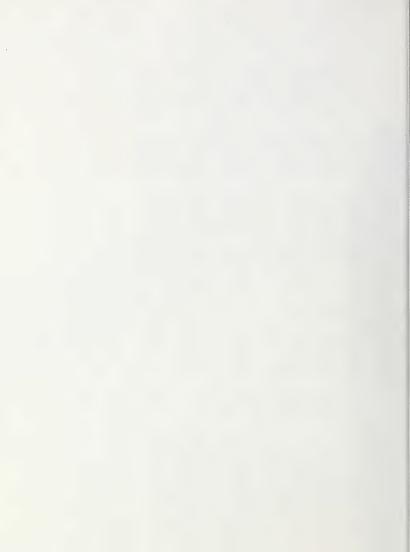
INVESTMENTS OUTSTANDING AS OF 7/31/07

MAJOR SORT KEY IS ICC#

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MO.	CUSIP	FUND NO.	MATURITY (TICKER)	MATURITY PURCHASE (TICKER) DATE	SAF/ PURP	CUPN	TRDNG	PRICE	PAR VALUE SHARES	BOOK VALUE
		1 1 1			1	-				
41693 WELLS FARGO N C D	9497P57F1	100	08/24/07	07/20/07	000	5.280	5.280		25,000,000.00	25,000,000.00
	9497P53G3	100	08/31/07	07/03/07	000	5.270	5.270		30,000,000.00	30,000,000.00
NEGOTIANTO	06050GD64	100	09/04/07	03/06/07	000	5.240	5.240	100.000	50,000,000.00	50,000,000.00
	000000000000000000000000000000000000000	100	09/04/07	03/06/07	000	5.240	5.240	100,000	50,000,000.00	50,000,000.00
	000000000000000000000000000000000000000	100	70/10/60	03/06/07	000	5.240	5.240	100,000	50,000,000.00	50,000,000.00
BOA NEGOLIABLE	0.0000000000000000000000000000000000000	9 0	00/10/00	03/16/07	000	5 250	5.250		30,000,000,00	30,000,000.00
BOA NEGOTIABLE	040000000000000000000000000000000000000	000	00/10/00	02/22/00	000	5 280	5.280		30,000,000,00	30,000,000.00
41717 WELLS FARGO N C D	A#A/FOWNT	TOOT		10/10/10	0 0	0 0	000		50 000 000 00	50.000.000.00
BOA	06050GGZ0	100 100		04/02/07	000	007.0	0000		50.000.000.00	50.000,000.00
41638 BOA CD	0.0000000000000000000000000000000000000	000	10/00/01	10/17/20	0 0		200		50 000 000 00	50.000.000.00
41626 BOA NEGOTIABLE CD	06050GG46	100	12/28/0/	04/09/01	000	0.7.0	0 1 1 0 0	0 10		
C.D. 1S	C.D. 'S		14.12%(C)	(C)		5.269	5.269	100.000	490,000,000.00	490,000,000.00
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TO THE PARTY OF TH		001	30/20/11 70/60/11 001	11/02/06	000	4.500	4.500	4.500 100.000	100,000.00	100,000.00
41498 MISSION AREA CR UNION 41710 PUBLIC TIME DEPOSIT		100	07/16/08 07/16/07	07/16/07	000	5.630	5.630	100.000	100,000.00	100,000.00
E DE AGENTA CONTRA DE CONT	PEDODAG GME		01%(C)	(5)		5.065	5.065	5,065 100,000	200,000.00	200,000.00
SUBTOTAL (INV TYPE) ICLO FORDIC LINE DEFOCAL	THE DELOCATE						1 1 1 1 1			
		00	20/00/80 20/00/00	20/60/80	000	500	5.500	5.500 100.000	5,000,000.00	5,000,000.00
		100	01/02/08 01/02/07	01/02/07	000	5.300	5,300	100.000	10,000,000.00	10,000,000.00
		0 0		01/19/07	000	5.250	5.250	100.000	5,000,000.00	5,000,000.00
		100	01/22/08	01/25/07	000	5.450	5.450		10,000,000.00	10,000,000.00
		0 0	04/17/08	04/18/07	000	5.350	5.350		10,000,000.00	10,000,000.00
41663 citibank ptd 270491285		100		10/10/90	000	5.350	5.350		10,000,000.00	10,000,000.00
	TWE DEBOSTS	MONTHI	(.Y 1.44%(C)	(0)		5.365	5.365	100.000	50,000,000.00	50,000,000.00
The radio was a second			REPORT TOTALS		200		1 4 2 4 2	200 80	3 539 200 000 00 3.470.808.930.86	3.470.808.930.86
			ASSETS	FLA	ED	4.300	267.0	20.000	21,221,600,000,000	



BOOK VALUE	100,000.00	200,000.00
- 1		20
PAR VALUE SHARES		5.065 5.065 100.000 200,000.00 200,000.00 5.065 100.000 200,000.00 20.000 200,000.00 200
BOOK	100.000	100.000
TRDNG	5.630	5.065 5.065 100.000 5.065 5.065 100.000
CUPN	4.500	5.065
	100 11/02/07 11/02/06 000 100 07/16/08 07/16/07 000	100.00%(C) REPORT TOTALS ASSETS FIXED
INVSMT NO. DESCRIPTION	A 41498 MISSION AREA CR UNION A 41710 PUBLIC TIME DEPOSIT	SUBTOTAL (Bank) 19 BANK OF NEW YORK
	PUND MATURITY PURCHASE SAP/ CUPN TRING BOOK PAR VALUE DESCRIPTION CUSIP NO. (TICKER) DATE PURP RATE YIELD PRICE SHAKES	DESCRIPTION CUSIP NO. (ITCKER) DATE PURS SAFF CURN TEDMS BOOK FARK VALOE SHARES NO. (ITCKER) DATE PURS ARTE YIELD PRICE SHARES SHARES CURION AREA CE URION 100 07/16/07 11/02/06 000 4.500 10.000 000 100,000.00 100,000.00



CITY/COUNTY OF SAN FRANCISCO

M.R. DANIEL DALY 415-554-4487

DPTALTRANSACTION REPORT - FYXED INCOME
SETTLEMENT PAYE BASIS

\* ACTIVE TRANSACTIONS \*

PAGE: 1 RUN: 08/01/07 08:54:34

	(GAIN)/LOSS SETTLEMENT	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	546,875.00	-77,343.75	20,084,720.80	50,000,000.00		25,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00		20,000,000,00	15,000,000.00	00 000 000	30,000,000.00	25,000,000.00		42,000,000.00	33,000,000.00		25,000,000.00	40,000,000.00	-5,486.33	24,739,135.42	25,000,000.00			44,000,000	41,000,1		
	(INTEREST) AMORT/(ACCRET)	-546,875.00		-132,377.05	-0 000 30E E	000000000000000000000000000000000000000	-993,611.11	-1,743,000.00	-1,825,555.56		, o. 000, oto , t =	-1,631,500.00	C2 220 CC3-	0.004	-1,035,400.00	0000	-761,937.5U	-1,057,949.67	-715 614 17	110,017	-518,097.22	20 202 202		-347,267.36	-335 138 89		-642,500.00	-501,111.11	-501, 475.5t		-654,124	
	BOOK VALUE PREM / (DISC)	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		-19,875,000.00	125,000.00	FF: FCO'OTC'/F-	-24,006,388.89	-48,257,000.00	-48,174,444.44		-40,101,333.33	-48,368,500.00	-14 469 733 33	77.77.77.77.77	-28,964,600.00	000000000000000000000000000000000000000	-24,238,062.50	-40,942,050.33	-20 284 385 83	-52,204,505,50	-24,481,902.78	20 000 444 44	11.11.12.02.00-	-24,386,381.94	-24 664 861 11		-49,357,500.00	-43,498,888.89	-40,498,524.44		-49,346,875.00	
BASIS POOLED FUNDS	PAR VALUE ORIGINAL FACE			-20,000,000.00	0000000		-25,000,000.00	-50,000,000.00	-50,000,000.00		00.000,000,00-	-50,000,000.00	15	00:000'000'61	-30,000,000.00	4	-25,000,000.00	-42,000,000.00	23 000 000 000		-25,000,000.00	000		-25,000,000.00	25 000 000 000 00		-50,000,000.00	-44,000,000.00	-41,000,000.00		50,000,000,00	
SETTLEMENT DATE BASIS 100 POOLED	TYP YIELD	INTR 4.375		SALE 4.250	4.611	t in	MAT 4.900	5.103 MAT 4.980	5.160 MAT 4.960		MAT 4.350	MAT 5.020	5.189		MAT 5.010			MAT 5.066	5.197 Mat 6 170		MAT 5.110	5.218		SALE 4.855	4.977 MAY 5.080		MAT 5.140	MAT 5.125	MAT 5.120		MAT 5.225	
SETTLEMEN 100	TRADE/ T SETTLE T	07/31/07 I			07/27/07			07/17/07 07/11/07 M	07/11/07 07/24/07 M		07/23/07 M		07/02/07				07/119/07 M		07/02/07			07/24/07			07/10/07		07/02/07 M		07/06/07 07/13/07 M		07/24/07 M	
FUND	MATURITY / ENTRY	01/31/08			07/27/07			08/01/07	08/01/07		08/01/07		08/01/07						08/01/07			08/01/07			07/11/07		08/01/07		08/01/07	08/01/07	07/24/07	A TOTAL STREET
	BANK BROK	1.9	07/31/07	1.9 40	0		19 87	19 89	19 89		13	19 87	0		19 87		F.9	19 45	19 46		19 46	0.0		1.9 4.0	19 87		19 46	1.9 87	19 40		19 40	
	DESCRIPTION/POOL# B.	T NOTE (99.30)		T NOTE (99.12)	Constitution management of the organic	FINAL DESCOONE NOTES	FNMA DISCOUNT NOTES	FEDERAL NATL MTG ASSN	FEDERAL NATL MTG ASSN		FEDL HOME LLN MIG CORP	41490 FEDL HOME LLN MTG CORP	E CONTRACTOR OF THE CONTRACTOR NOTICE OF THE CONTRACTOR OF THE CON	DISCOON	41496 FEDL HOME LLN MTG CORP	CHANGE OF STREET	E BC	41547 FEDL HOME LLN MTG CORP	A1566 UNION BANK OF	Dough	41580 UNION BANK CP	GGOO DEM NII GMOU IGGS	THE PERSON NAMED IN THE PERSON NAMED IN COLUMN 1 IN CO	41614 UNITED STATES TREAS BI	m 1616 FRDI, HOME LOBN BK CONS		11621 UNION BANK CP	11637 FEDL HOME LOAN BK CONS	HIEFF FEDL HOME LOAN BE CONS		11643 BOA CP	FIRST PEDE BOM SE
	INV # USER	41089	tom	41106	tom	4145/ tom	41459	tom 41483	tom 41484	tom	4 1485 tom	41490	11497	tom	41496	TOU	#1518 tom	41547	41566	tom	41580	41587	tom	41614	11616	tom	11621	11637	11639	0.000	11643	77417



CITY/COUNTY OF SAN FRANCISCO

NR. DANTEL DALY 415-554-4487

DPIALTRANSACTION REPORT - FIXED INCOME
SETTLERISM DATE BASIS

\* ACTIVE TRANSACTIONS \*

PAGE: 2 RUN: 08/01/07 08:54:34

	(INTEREST) (GAIN)/LOSS I/(ACCRET) SETTLEMENT			50,000,000.00	. 78	50,000,000.00		50,000,000.00	25,000,000.00	99.	50,000,000.00	24.	-65,828.80 -22,265.63	29,968,563.18	0000	24,333,000.00	-30,000,000.00		-29,605,666.67		-49,351,625.00	10. 291. 565.00		-23,594,606.67	6	-9,828,247.22	-19.492.600.00		-19,505,138.39		-37,696,168.89	-30 274 778 33		-34,162,411.13		34,176,527.78		146, 179, 444, 44
	AMOR		-648,750.00		-582,152		-589,166.67	0		-419,555	0																								-14,116.6			
	BOOK VALUE PREM / (DISC)		-49,351,250.00		-49,417,847.22		-49,410,833.33			-49,580,444.44	4	273 615 54	-29,880,468.75	119,531.25	24,335,000.00	30 000 000 00		29,605,666.67	-394,333.33	49,351,625.00	-648,375.00	26,291,565.00	23.594.606.67	-405,393.33	9,828,247.22	-171,752.78	19,492,600.00	19,505,138.89	-494,861.11	37,696,168.89	-303,831.11	32,374,778.33	34.162.411.11	-837,588.89	-34,162,411.11	837,588.89	48,779,444.44	-1,220,555.56
BASIS POOLED FUNDS	PAR VALUE ORIGINAL FACE		-50,000,000.00		-50,000,000.00		-50,000,000.00	0	00.000,000,00	-50,000,000.00	6		-30,000,000.00		25,000,000.00	000 000 00		30,000,000.00		50,000,000.00		27,000,000.00	24.000.000.00		10,000,000.00		20,000,000.00	20.000.000.00		38,000,000.00		33,000,000.00	35 000 000 00	000000000000000000000000000000000000000	-35,000,000.00		50,000,000.00	
SETTLEMENT DATE BASIS 100 POOLED	COUPON	1 1 1 1 1 1	5.190	5.258	5.050	5.109	5.050	5.110	5.112	5.120		5 062				5.178			5.269			5.190					5.160						5.188 4 840		d			5.330
ENT	TXN	1	MAT		MAT		MAT		MMI	MAT		SALLE	SALE		PURC	Dama		PURC		PURC		PURC	DITE		PURC		PURC	PURC		PURC		PURC	DITTO		SALE		PURC	
	TRADE/ SETTLE	1	07/30/07	07/30/07	07/26/07	07/26/07	07/27/07	07/27/07	70/05/10	07/13/07	07/13/07	01/1E/01	07/17/07	07/11/07	07/03/07	01/02/01	07/03/07	07/02/07	07/03/07	10/50/10	07/06/07	01/06/07	0//00//0	0/00//0	07/06/07	07/09/07	70/60/10	70/60/10	07/11/07	07/11/07	07/13/07	07/13/07	70/11/10	07/15/07	07/19/07	07/19/07	07/11/07	07/11/07
FUND	MATURITY /ENTRY	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	07/30/07	08/01/02	07/26/07	08/01/07	07/27/07	08/01/07	08/01/07	07/13/07	08/01/07	08/15/08	12/31/08	07/11/00	01/11/08	70/60/10	10/15/00	10/02/07	10/60/10	10/02/01	10/60/10	01/04/08	11/05/07	02/03/07	11/07/07	10/60/10	01/02/08	01/03/01	07/11/07	10/10/60	07/16/07	11/27/07	07/16/07	07/16/03		07/19/07	01/02/08	07/11/07
	BROK	1 1	46		40		40		0 #	4.1		7	40		4.5	,		46		4.0		0 4	4.0	P	4.0		46	0.4		4.0		8.7	0 4		40		46	
	BANK	1	13		19		19		۲٦	19	,	ΤÀ	19		19	0	H	19		19		6	10	4	13		19	19		19		19	0.0	F -			1.9	
	DESCRIPTION/POOL# MEMO		41646 UNION BANK C P		FHLB		FHLB		11 11 11 11 11 11 11 11 11 11 11 11 11	FHLB		T NOTE (97.30)	T. NOTE (99,19)		41674 FANNIE MAE	E COMMAND THAT SERVICE	FARGO N	41676 UNION BANK C P		FHLB		BANK OF AMERICA C P	Dem arddada	ENEDDIE SINC	41680 FANNIE MAE		41681 UNION BANK C P	Manning Mass		FHLB		41684 FREDDIE MAC	Е	1 Bibb			41686 UNION BANK C P	
	INV # USER	1	41646	tom	41649	tom	41650	tom	# T02T	41655		4100	699	tom	41674	tom	TOW TOW	41676	tom	41677	tom	41678	41679	TOW TO	41680	tom	41681	41682	Lom	41683	Lom	41684	tom	11683		Com	41686	com



# 415-554-44 FRANCISC SAN DANIEL DALY [4 O CITY/COUNTY M R

DETAIL TRANSACTION REPORT - FIXED INCOME POOLED FUNDS 07/01/07 TO 07/31/07 SETTLEMENT DATE BASIS FUND:

\* ACTIVE TRANSACTIONS \*

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RUN: 08/01/07 08:54:34

PAGE:

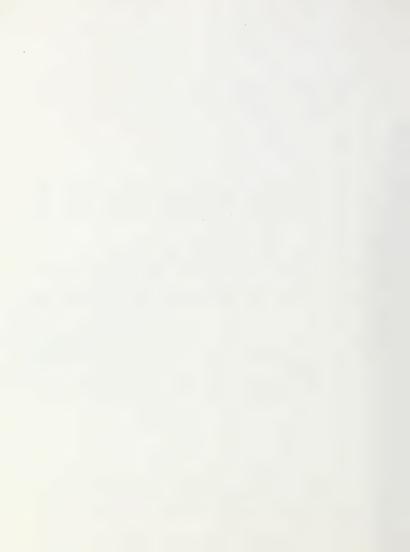
(GAIN) /LOSS -19,743,300.00 .25,000,000.00 -14,586,300.00 24,839,277.78 19,486,861.11 -9,744,086.11 24,176,916.67 -9,782,688.89 -24,401,722.22 24,408,444.44 -4,918,301.74 -4,915,176.74 -5,050,441.58 PREM / (DISC) AMORT/ (ACCRET) -6,722.22 -513,138.89 9,782,688.89 -413,700.00 24,839,277.78 -160,722.22 9,744,086.11 19,743,300.00 -256,700.00 25,000,000.00 24,176,916.67 -823,083.33 24,401,722.22 -24,401,722.22 598,277.78 4,918,301.74 -81,698.26 9,835,822.23 4,915,176.74 -84,823.26 -84,432.63 5,050,441.58 14,586,300. -164,177 ORIGINAL FACE 15,000,000.00 00 PAR VALUE 25,000,000.00 -25,000,000.00 5,000,000.00 5,000,000.00 5,000,000.00 25,000,000. 5.260 840 000 840 5.294 5.280 .080 TYP YIELD PURC PURC PURC PURC PURC PURC PURC PURC 07/18/07 07/18/07 07/20/07 07/20/07 07/18/07 07/18/07 07/18/07 07/19/07 07/18/07 07/25/07 07/23/07 TRADE/ SETTLE 01/31/08 07/18/07 07/18/07 01/16/08 01/16/08 10/11/01 08/24/07 03/11/08 12/24/07 01/11/08 12/15/08 12/15/08 04/30/08 02/15/08 BROK 40 45 40 45 CASH BANK DESCRIPTION/POOL# Ω z T NOTE (99.29) 41689 WELLS FARGO 41693 WELLS FARGO 41695 FREDDIE MAC T NOTE (98) T NOTE (98) 41697 T NOTE (98) T NOTE (98) 41688 FANNIE MAE 41694 FANNIE MAE 41691 FANNIE MAE α 41692 F H L B T BILL 41690 F H L

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CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 DETALTRANSACION REPORT - FIXED INCOME

07/01/07 TO 07/31/07

\* ACTIVE TRANSACTIONS \*

PAGE: . 4 RUN: 08/01/07 08:54:34

			FUND		ENT DA	SETTLEMENT DATE BASIS 100 POOLED	BASIS POOLED FUNDS			
INV # DESCRIPTION/POOL# USER MEMO	CASH	BROK	BROK MATURITY DATE /ENTRY	TRADE/ SETTLE	TYP Y	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41700 T MOTE (00 03)	0	1 4	03/31/08	07/03/07	Dand	4 625	00 000 000 01	10.117.977.29		
1	4	,	07/24/07			5.026		117,977.29		-10,117,977.29
41711 WELLS FARGO N C D	1.9	41	08/21/07	07/23/07	PURC	5.280	25,000,000.00	25,000,000.00		
tom			07/25/07	07/25/07		5.280				-25,000,000.00
41712 WELLS FARO C P	13	41	70/10/80		PURC	5.270	40,000,000.00	39,929,733.33		
tom			07/25/07			5.279		-70,266.67		-39,929,733.33
41713 T BILL	19	8.7	01/24/08		PURC	4.855	25,000,000.00	24,386,381.94		-34 306 301 04
tom		0	0.1/52/1.0	07/26/07	ONLE	1/6.4	25 000 000 00	-24 386 381 94		-6.951.39
8004		P	07/26/07	07/26/07		4.977		613,618.06		24,393,333.33
41714 FREDDIE MAC	19	8.7	03/28/08		PURC	4.940	16,000,000.00	15,462,088.89		
tom			07/26/07			5.112		-537,911.11		-15,462,088.89
41716 F H L B	1.9	4.5	09/28/07	07/26/07	PURC	5.130	12,000,000.00	11,892,270.00		
tom			07/26/07	07/27/07		5.176		-107,730.00		-11,892,270.00
41717 WELLS FARGO N C D	1.9	4 3	09/18/07		PURC	5.280	30,000,000.00	30,000,000.00		
tom			07/26/07			5.280				-30,000,000,00
41718 F H L B	1.9	45	10/24/07	07/26/07	PURC	5.126	12,000,000.00	11,847,928.67		
tom			07/27/07	07/27/07		5.192		-152,071.33		-11,847,928.67
41719 UNION BANK C P	19	46	12/27/07		PURC	5.170	45,000,000.00	44,030,625.00		4
tom			07/30/07			5.284		-969,375.00		-44,030,625.00
41720 F H L B	19	4.5	08/24/07		PURC	5.135	15,000,000.00	14,946,510.42		
tom			07/30/07			5.153		-53,489.58		-14,946,510.42
41721 F H L B	13	45	01/25/08		PURC	5.013	25,000,000.00	24,376,856.25		0 0 0 0 0
tom			07/30/07			5.141		-623,143.75		-24,376,856.25
41722 T BILL	13	40	01/11/08		PURC	4.725	25,000,000.00	24,438,906.25		30 000 000 00
			07/30/07			4.833		-561,093.75		-24,430,300.23
41723 T NOTE (99.05)	13	40	05/15/08		PURC	3.750	5,000,000.00	4,996,068.28		0 0 0
tom			07/30/07	07/31/07		4.869		-3,931.72		-4,996,068.28
41725 UNION BANK C P	19	46	01/09/08		PURC	5.130	20,000,000.00	19,538,300.00		0000
tom			07/30/07			5.251		-461,700.00		-19,538,300.00
41726 UNION BANK CP	13	46	12/24/07		PURC	5.150	20,000,000.00	19,582,277.78		000 000 000
			07/30/07			5.260		-417,722.22		07.777.700.61
41727 F H L B	13	4.	01/25/08	07/30/07	PURC	4.999	25,000,000.00	-617 931 94		-24,382,068.00
comon m	9	0.4	01/30/01		Darra	0 6 2 6	2 000 000 000 00	4 941 720.45		
41728 T NOTE (98.10)	13	0 4	05/15/08			4.857	000000000000000000000000000000000000000	-58,279.55		-4,941,72 4



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PAGE: 5 RUN: 08/01/07 08:54:34 -1003144509.36 -170,640.64 182,647,726.64 926,075,363.07 SETTLEMENT (GAIN)/ LOSS -658,335.58 -546,875.00 -20924636.93 (INTEREST) AMORTIZATION/ (ACCRETION) DETAIL TRANSACTION REPORT - FIXED INCOME 07/01/07 TO 07/31/07 REPORT GRAND TOTALS 1003144509.36 -15855490.64 -181818750.42 3,181,249.58 PREMIUM/ (DISCOUNT) ASSETS BOOK VALUE ORIGINAL FACE VALUE M 5.176 1019000000.00 PAR VALUE \* ACTIVE TRANSACTIONS \* TYPE/ WEIGHTED 4.951 VIELD 4.416 PAR

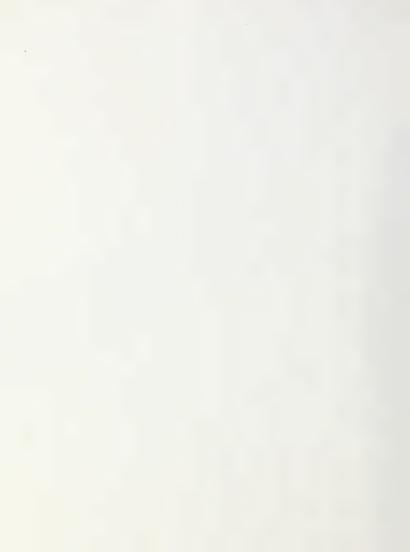
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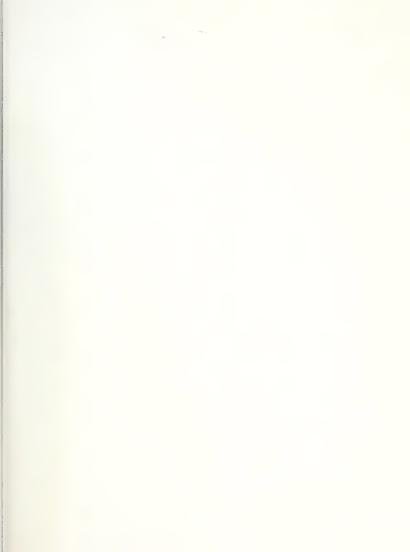
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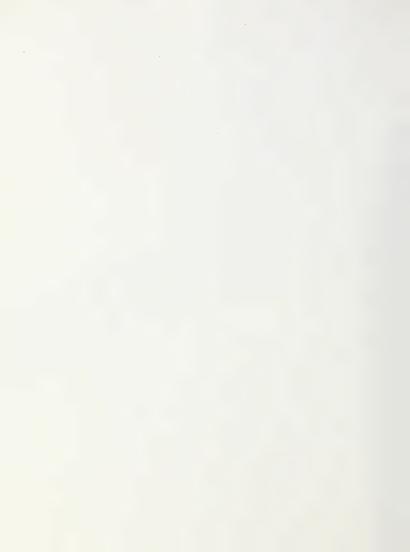


# CITY/COUNTY OF SAN FRANCISCO

	PAGE: 6	RUN: 08/01/07 08:54:35		(GAIN)/LOSS SETTLEMENT			100,250.22		23,680.56		45,638.89		22,604.17		46,930.56		46,069.44		46,069.44		-100,000.00
		RUN: 08/0		(INTEREST) AMORT/(ACCRET)		-250.22		-23,680.56		45,638.89		-22,604.17		-46,930.56		-46,069.44		-46,069.44			
487				BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET)		-100,000.00														100,000.00	
415-554-4	DETAIL TRANSACTION REPORT - FIXED INCOME	07	POOLED FUNDS	PAR VALUE ORIGINAL FACE		-100,000.00														100,000.00	
49	ORT -	07/31/	POOLE	TXN COUPON	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	5.630	5.630	5.500	5.500	5.300	5.300	5.250	5.250	5.450	5.450	5.350	5.350	5.350	5.350	5.630	5.630
I X	N REF	TO TW	1	TYP	1	MAT		INTR		INTR		INTR		INTR		INTR		INTR		PURC	
L DA	RANSACTIO	07/01/07 TO 07/31/07		TRADE/ SETTLE		07/16/07	07/16/07	07/31/07	07/31/07	07/31/07	07/31/07	07/31/07	07/31/07	07/31/07	07/31/07	07/31/07	07/31/07	07/31/07	07/31/07	07/16/07	07/16/07
DANIEL DALY	DETAIL T		FUND:	MATURITY /ENTRY		60 07/16/07 07/16/07 MAT	08/01/07 07/16/07	08/09/07 07/31/07 INTR	07/31/07 08/01/07 07/31/07	01/02/08 07/31/07	07/31/07 08/01/07 07/31/07	01/19/08 07/31/07	07/31/07 08/01/07 07/31/07	01/25/08 07/31/07	07/31/07 08/01/07 07/31/07	04/17/08 07/31/07	07/31/07 08/01/07 07/31/07	06/07/08 07/31/07	07/31/07 08/01/07 07/31/07	60 07/16/08 07/16/07	07/24/07 07/16/07
M R				BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE		19 60		19	07/31/07	1.9	07/31/07	1.9	07/31/07	1.9	07/31/07	13	07/31/07	19	07/31/07	19 60	
	* ACTIVE TRANSACTIONS *			INV # DESCRIPTION/POOL# USER MEMO		41369 MISSION BANK CD	tom	41419 CITIBANK PTD 270490733	tom	41528 CITIBANK PTD 270491061	tom	41554 FIRST NATL BK PUBLIC T	tom	41558 CITIBANK PTD 270491111	tom	41640 CITIBANK PTD 270491285-	tom	41663 citibank ptd 270491400	tom	41710 PUBLIC TIME DEPOSIT	tom







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DETAIL TRANSACTION REPORT - FIXED INCOME 07/01/07 TO 07/31/07 REPORT GRAND TOTALS ASSETS M R H \* ACTIVE TRANSACTIONS \*

RUN: 08/01/07 08:54:35 -100,000.00 100,250.22 SETTLEMENT PAGE: (GAIN)/ LOSS -230,993.06 -250.22 (INTEREST) AMORTIZATION/ (ACCRETION)

> (DISCOUNT) PREMIUM/

> > BOOK VALUE

ORIGINAL FACE VALUE

TYPE/ WEIGHTED

YIELD PAR

#NXL

100,000.00

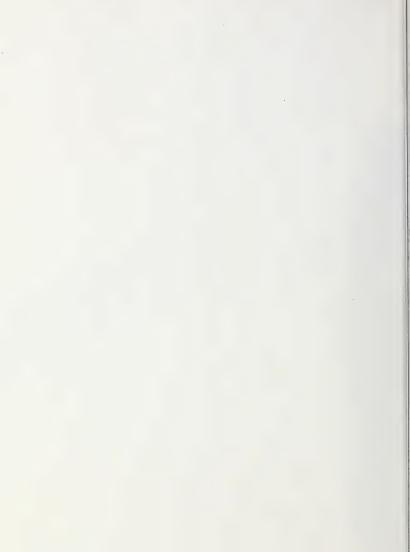
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-100,000.00 100,000.00 PAR VALUE

> 5.630 5.630

PURC INTR

5,365



## CITY AND COUNTY OF SAN FRANCISCO

## OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P Daty
CHIEF INVESTMENT OFFICER

September 7, 2007

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

## Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to August 31, 2007:

	Pooled	All
Interest Received	\$35,201,344	\$35,201,344
Total Net Earnings	\$30,127,451	\$30,127,451
Earned Income Yield	5.195%	5.195%
Average Age of Portfolio	121 Days	121 Days

Total cost of the securities on hand as of August 31, 2007 was \$3,344,665,736 with a market value of \$3,377,328,847 plus fixed assets accrued interests of \$17,002,915. The earned income yield for the month of August 2007 is 5.189%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros

Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx

Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC

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City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

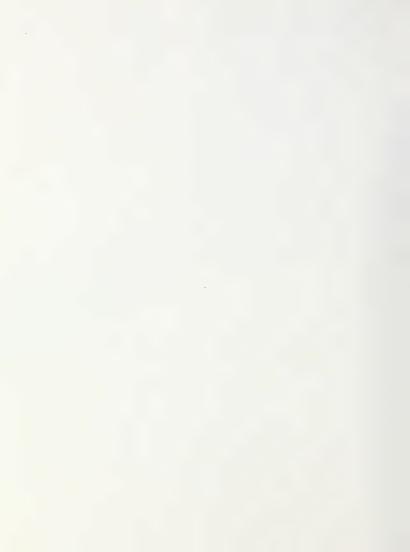


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PAGE: 1	RUN: 09/04/07 10:28:28	
PORTFOLIO STATISTICS	7/01/07 THROUGH 8/31/07	ALL FUNDS

	GOV'T SEC	ASCOUNT SECURITIES TIME DEPOSITS	TIME DE	SLISOGE	
	ADDEID	DIABLILIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	34,755,913.48	. 00.	445,430.78	N/A	35,201,344.26
TOTAL NET BARNINGS THIS PERIOD:	29,681,290.16	00.	446,161.28	N/A	30,127,451.44
AVERAGE DAILY PORTFOLIO BALANCE:	3,365,915,782.22	00.	48,345,161.29	N/A	3,414,260,943.51
EARNED INCOME YIELD THIS PERIOD:	5.191	000.	5.433	N/A	5.195
END OF PERIOD FORTFOLIO BALANCE:	3,299,465,735.57	00.	45,200,000.00	N/A	N/A 3,344,665,735.57
CURRENT AMORTIZED BOOK VALUE:	3,300,594,283.22	00.	45,200,000.00	N/A	3,345,794,283.22
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	5.162	000.	5.423	N/A	5.166
WEIGHTED AVERAGE DAYS TO MATURITY:	121.44	00.	189.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.44	00.	189.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.195



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RTFOLIO STATISTI 7/01/07 THROUGH 8/31/07 Д

PAGE: 1 RUN: 09/04/07 10:28:28 PAGE:

POOLED FUNDS

	TOTAL	35,201,344.26
EPOSITS	LIABILITIES	N/A
TIME D	ASSETS	445,430.78
GOV'T SECURITIES TIME DEPOSITS	LIABILITIES	00.
GOV'T SE	ASSETS	34,755,913.48
		TAL INCOME RECEIVED IN THIS PERIOD:

			Dec		
35,201,344.26	30,127,451.44	N/A 3,414,260,943.51	5.195	3,344,665,735.57	N/A 3,345,794,283.22
N/A	N/A	N/A	N/A	N/A	N/A
445,430.78	446,161.28	48,345,161.29	5.433	45,200,000.00	45,200,000.00
00.	00.	00.	000.	00.	00.
34,755,913.48	29,681,290.16	3,365,915,782.22	5.191	3,299,465,735.57	3,300,594,283.22
TOTAL INCOME RECEIVED IN THIS PERIOD:	TOTAL NET EARNINGS THIS PERIOD:	AVERAGE DAILY PORTFOLIO BALANCE:	EARNED INCOME YIELD THIS PERIOD:	END OF PERIOD PORTFOLIO BALANCE:	CURRENT AMORTIZED BOOK VALUE:

. 22 5.166 N/A $\mathrm{N}/\mathrm{A}$ 5.195

> N/A N/AN/A

5.423 189.45 189.45

000. 00. 00.

5.162 121.44 121.44

WEIGHTED AVERAGE YIELD AT END OF PERIOD:

WEIGHTED AVERAGE DAYS TO MATURITY: WEIGHTED AVERAGE DAYS TO CALL: NET PORTFOLIO YIELD, 365-DAY BASIS:



CITY/COUNTY OF SAN FRANCISCO R. DANIEL DALY 415-554-4487

ORTFOLIO STATISTICS 8/01/07 THROUGH 8/31/07

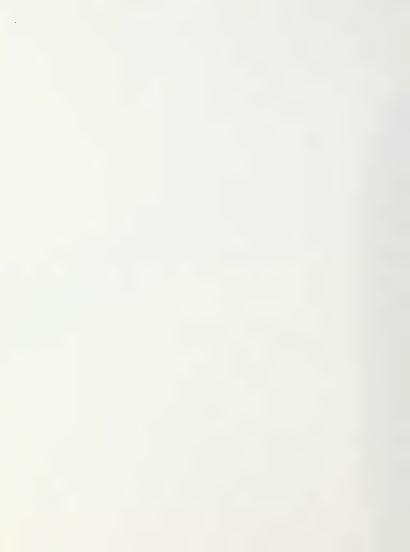
PAGE: 1 RUN: 09/04/07 10:28:03

ALL FUNDS

	GOV'T SEC	URITIES	GOV'T SECURITIES TIME DEPOSITS	SPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
AL INCOME RECEIVED IN THIS PERIOD:	12,455,425.33	00.	214,187.50	N/A	12,669,612.83
AL NET EARNINGS THIS PERIOD:	14,584,622.08	00.	214,295.92	N/A	14,798,918.00
RAGE DAILY PORTFOLIO BALANCE:	3,311,253,948.56	00.	46,490,322.58	N/A	N/A 3,357,744,271.14
NED INCOME YIELD THIS PERIOD:	5.186	000.	5.427	N/A	5.189
OF PERIOD PORTFOLIO BALANCE:	3,299,465,735.57	00.	45,200,000.00	N/A	N/A 3,344,665,735.57
RENT AMORTIZED BOOK VALUE:	3,300,594,283.22	00.	45,200,000.00	N/A	N/A 3,345,794,283.22
GHTED AVERAGE YIELD AT END OF PERIOD:	5.162	000.	5.423	N/A	5.166
GHTED AVERAGE DAYS TO MATURITY:	121.44	00.	189.45	N/A	N/A
GHTED AVERAGE DAYS TO CALL:	121.44	00.	189.45	N/A	N/A

5.189

NET PORTFOLIO YIELD, 365-DAY BASIS:



#### CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

NIEL DALY
ORTFOLIO STATISTICS
8/01/07 THROUGH 8/31/07

PAGE: 1 RUN: 09/04/07 10:28:02

FUND: 100 POOLED FUNDS

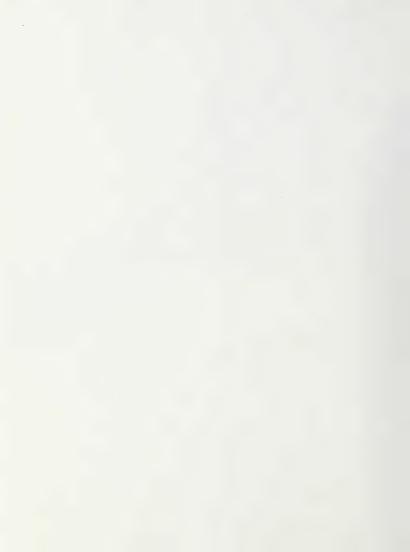
		00.8	14	5.189	5.57	3.22	5.166	N/A	N/A
TOTAL	12,669,612.83	14,798,918.00	N/A 3,357,744,271.14	'n	N/A 3,344,665,735.57	N/A 3,345,794,283.22	.2.		
LIABILITIES	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
ASSETS LIABILITIES	214,187.50	214,295.92	46,490,322.58	5.427	45,200,000.00	45,200,000.00	5.423	189.45	189.45
LIABILITIES	000.	00.	000.	000.	00.	000.	000.	00.	00.
ASSETS	12,455,425.33	14,584,622.08	3,311,253,948.56	5.186	3,299,465,735.57	3,300,594,283.22	5.162	121.44	121.44
	TOTAL INCOME RECEIVED IN THIS PERIOD:	TOTAL NET EARNINGS THIS PERIOD:	AVERAGE DAILY PORTFOLIO BALANCE:	EARNED INCOME YIELD THIS PERIOD:	END OF PERIOD PORTFOLIO BALANCE:	CURRENT AMORTIZED BOOK VALUE:	WEIGHTED AVERAGE YIELD AT END OF PERIOD:	WEIGHTED AVERAGE DAYS TO MATURITY:	WEIGHTED AVERAGE DAYS TO CALL:

5.189

NET PORTFOLIO YIELD, 365-DAY BASIS:



H	2:47	Ξ.	1.81	09.0	10.01	2.50	0.36	5.56	4.73	00.00	00.00	0.00
PAGE:	RUN: 09/04/07 09:52:47	BOOK VALUE	49,130,961.81	615,892,920.60	620,475,590.01	7,952,132.50	419,665,760.36	537,975,545.56	628,372,824.73	420,000,000.00	200,000.00	45,000,000.00 ============================
	RUN: 0	PAR VALUE SHARES	50,000,000.00	618,000,000.00	645,000,000.00	8,000,000.00	427,000,000.00	557,000,000.00	642,000,000.00	420,000,000.00	200,000.00	5.350 100.000 45,000,000.00 45,000,000.00   5.111 98.021 3,412.200,000.00 3,344,655,735,57
4 4 8 7		BOOK	98.262	99,629	96.198	99.402	98.282	96.584	97.877	5.270 100.000	5.065 100.000	5.350 100.000
N C I S	R Y /07	TRDNG	4.773 4.857	4.401 4.808	5.125	4.891	5.093	5.135	5.282	5.270		5.350
FRANC 15-554	T 0 8/31	CUPN	4.773	4.401	4.931	4.861	5.006	4.961	5.170	5.270	5.065	4.938
Y/COUNTY OF SAN	INVESTMENTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS		1.47%(C)	18.41%(C)	18.55%(C)	.24%(C)	12.55%(C)	16.08%(C)	18.79%(C)	12.56%(C)	.01%(C)	1.35%(C) REPORT TOTALS ASSETS FIXED
CITY/	SIRPT)	SUMMARY DESCRIPTION	(Inv Type) 11 TREASURY BILLS	(Inv Type) 12 TREASURY NOTES	(Inv Type) 41 FMMA DISCOUNT NOTES	(Inv Type) 42 FARM CREDIT DISCOUNT NOTES	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type) 44 FMC DISCOUNT NOTES	(Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type) 91 NEGOTIABLE C.D.'S	(Inv Type) 1010 PUBLIC TIME DEPOSIT	(Inv Type) 1011 PUBLIC TIME DEFOSIT MONTHLY



(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 08/31/07

PAGE: 1 RUN: 09/04/07 09:52:50

				MAJOR S	ORT K	MAJOR SORT KEY IS ICC#	#			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSID	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	REALIZED GAIN REALIZED LOSS
4 4	41735 1	T BILL 08/01/07 11/01/07 T BILL	912795A84	19 40 19	1000	4.8200 4.8801 4.7250	25,000,000.00 24,692,055.56 25,000,000.00	24,843,750.00 99.37500000000 24,625,000.00	103,763.89 SUNGARD 108,281.25	47,930.55
		07/30/07 01/17/08		4.0	000	4.8335	24,438,906.25	98.50000000000	SUNGARD	
	SUBTOTAL	L (Inv Type) 11 TREASURY BILLS	1	1.46%(M)		4.7727	50,000,000.00	49,468,750.00	212,045.14	125,743.05
A,	41768 7	T NOTE	912828AN0	19	100	3.0000	5,000,000.00	4,990,625.00	44,429.35	
K	41089 7	08/31/07 11/15/07 T NOTE (99.30)	912828ETT0	143	100	3.5782	5,037,771.74	99.812500000000	SUNGARD	-3,125.00
				40	000	4.4160	24,980,583.50	100.0625000000	SUNGARD	00,1*0,00
rt.	41664 7	T NOTE (98.22)	912828AT7	13	100	3.0000	5,000,000.00	4,971,875.00	6,929.35	39,648.44
				40	000	5.0728	4,932,226.56	99.43750000000	SUNGARD	
24	4 T / 0 3	1 NOIE (98.28) 07/24/07 02/15/08	912828AI/	4 F	000	3.0000 5.0000	4,943,359,38	4,971,875.00	6,929.35 GTMGABB	28,515,62
ĸ	41729 7	T NOTE (99.00)	912828AT7	61	100	3,0000	6,000,000,00	5,966,250,00	8.315.22	26.484.37
		08/03/07 02/15/08		40	000	4.9287	5,939,765.63	99.43750000000	SUNGARD	
$\rho \mathbb{Q}_{q}^{d}$	41730 7	T NOTE (99.00)	912828AT7	1.9	100	3.0000	4,000,000.00	3,977,500.00	5,543.48	17,500.00
,			010000000	44 t	000	4.9212	3,960,000.00	99.43750000000	SUNGARD	
⋖	41134	T NOTE (99.27)	912828E12	⊣ 4 γ ⊂	000	4.6250	14 974 218 75	15,023,437.50	1,905.91	49,218.75
$\beta_q^{i}$	41135 1	T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	15,023,437.50	1,905.91	49,218.75
		02/28/06 02/29/08		43	000	4.7161	14,974,218.75	100.1562500000	SUNGARD	
K	41137 7	T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	15,023,437.50	1,905.91	49,218.75
		02/28/06 02/29/08		8.7	000	4.7161	14,974,218.75	100.1562500000	SUNGARD	
et,	41138 7	T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	15,023,437.50	1,905.91	49,218.75
K	71010	02/28/06 02/29/08 TBENGTEN MOTES (99 31)	01383888	n o	000	4 62E0	T#, 9/4, 216.73	50 078 125 00	272 010 13	250 000 000
¢			1	2 6	000	4.8073	49,828,125.00	100.1562500000	SUNGARD	000
r¢	41211 7	T NOTE (99.21)	912828EZ9	1.9	100	4.6250	50,000,000.00	50,078,125.00	973,019.13	250,000.00
		03/31/06 03/31/08	00000	08.7	000	4.8073	49,828,125.00	100.1562500000	SUNGARD	000
<			312020223	4 t	000	4.8073	49.828.125.00	100.1562500000	STINGARD	230,000,002
a.	41214 7	T NOTE (99.21)	912828EZ9	13	100	4.6250	50,000,000.00	50,078,125.00	973,019.13	250,000.00
		03/31/06 03/31/08		43	000	4.8073	49,828,125.00	100.1562500000	SUNGARD	
r.	41215 7	T NOTE (99.21)	912828EZ9	19	100	4.6250	50,000,000.00	50,078,125.00	973,019.13	250,000.00
				43	000	4.8073	49,828,125.00	100.1562500000	SUNGARD	
$\mathcal{C}_q^d$	41216 7	T NOTE (99.21)	912828EZ9	13	100	4.6250	50,000,000.00	50,078,125.00	973,019.13	250,000.00
			000000000000000000000000000000000000000	40	000	4.8073	49,828,125.00	100.1562500000	SUNGARD	000
rZ,	41217 1	T NOTE (99.21)	912828EZ9	61	100	4.6250	49 626 125 00	100 156250000	973,019.13	250,000.00
	11200	U3/31/U6 U3/31/U8	013030070	0 0	000	4 6250	10 000 000 00	10 015 625 00	194 603 83	43 359 37
1			312020563	40	000	5.0314	10,117,586.67	100.1562500000	SUNGARD	
K	41709 7	T NOTE (99.23)	312828EZ5	1.9	100	4.6250	10,000,000.00	10,015,625.00	194,603.83	42,968.75
		07/24/07 03/31/08		4.5	000	5.0255	10,117,977.29	100.1562500000	SUNGARD	

Bree



## CITY/COUNTY OF SAN FRANCISCO HR. DANNIEL DALY 115-554-4487 INVESTMENT INVESTMENT INVESTMENT INVESTMENT OF TAXALOR

(PPTMET)

INVESTMENTS OUTSTANDING AS OF 08/31/07

MAJOR SORT KEY IS ICC#

PAGE: 2 RUN: 09/04/07 09:52:50

						-				
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
	41618	UNITED STATES TREAS NTS	912828FC9	139	100	4.8750	30,000,000.00	30,075,000,00	492.798.91	77 343 75
		04/03/07 04/39/08		40	000	4.8789	29,997,656,25	100,250000000	STINGARD	01.080,11
	41701	T NOTE (99.29)	912828FC9	19	100	4.8750	5,000,000.00	5,012,500.00	82,133.15	18,359.37
				40	000	5.0222	5,050,441.58	100.25000000000	SUNGARD	
	41702	T NOTE (99.29)	912828FC9	e 4	100	4.8750	5,000,000.00	5,012,500.00	82,133.15	18,359.37
	41706	T NOTE (99.00)	912828DT4	61	100	3.7500	5.000,000.00	4.975.000.00	55 536 68	20 600 22
		07/24/07 05/15/08		4 5	000	5.0086	4,986,056.39	99.50000000000	SUNGARD	10.000743
	41707	T NOTE (99.00)	912828DT4	19	100	3.7500	10,000,000.00	9,950,000.00	111,073.37	49,609.37
			1	40	000	5.0136	9,971,722.15	99.50000000000.66	SUNGARD	
	41723	T NOTE (99.05)	912828DT4	19	100	3.7500	5,000,000.00	4,975,000.00	55,536.69	18,164.06
	4172B	U//31/U/ US/15/US	912828283	0 4 5	1000	2 6250	4,996,068.28	4 62 6 637 60	SUNGARD	0
			000000000000000000000000000000000000000	40	000	4.8567	4,941,720.45	98.71875000000	STINGARD	21,679.69
	41731	T NOTE (98.09)	912828AZ3	1.9	100	2.6250	6,000,000.00	5,923,125.00	46,650.81	26.953.12
		08/03/07 05/15/08		4.0	000	4.9007	5,930,411.01	98.71875000000	SUNGARD	
	41732	T NOTE (98.09)	912828AZ3	1.9	100	2.6250	5,000,000.00	4,935,937.50	38,875.68	22,656.25
				68	000	4.9059	4,941,813.86	98.71875000000	SUNGARD	
	41733	T NOTE (98.09)	912828AZ3	5 H	100	2.6250	4,000,000.00	3,948,750.00	31,100.55	18,125.00
	41697	T NOTE (98)	АТЯВСЯСТЬ	0 0	100	3 3750	5,705,40E.03	4 945 312 50	35 95 11	34 631 36
				4 4	000	4,8598	4,918,301.74	98.9062500000	SUNGARD	14,00 F.
	41698	T NOTE (98)	912828BT6	1.9	100	3.3750	10,000,000.00	9,890,625.00	71,926.23	89,843.75
		07/23/07 12/15/08		40	000	4.8657	9,835,822.23	98.90625000000	SUNGARD	
	41699	T NOTE (98)	912828BT6	13	100	3.3750	5,000,000.00	4,945,312.50	35,963.11	47,656.25
				4 ·	000	4.9072	4,915,176.74	98.90625000000	SUNGARD	
	41700	T NOTE (98)	912828BT6	б в Н «	100	3.3750	5,000,000.00	4,945,312.50	35,963.11	47,265.62
	41738	T NOTE (98.11)	912828BT6	1.9	100	3.3750	8,000,000.00	7,912,500.00	57,540.99	46,875.00
		08/08/07 12/15/08		45	000	4.6679	7,905,461.07	98.90625000000	SUNGARD	
	41740	T NOTE	912828BT6	13	100	3.3750	5,000,000.00	4,945,312.50	35,963.12	24,023.44
	41000	T NOTE (00 10)	0100000000	0 -	000	4 15000	PE: 527 ' 5#6' #	20.3062300000	162 635 67	210 027 50
			000000000000000000000000000000000000000	40	000	5.0376	19,914,062.50	100.6250000000	SUNGARD	200
- 0	THTOTHE	SHEATHER (THE TWDE) 12 TREASHRY NOTES	80	18.30% (M)		4.4018	618.000.000.00	618.018.750.00	8.845.890.87	2.987.385.21
						4.8078	615,892,920.60	100.0030340000		-3,125.00
	41598	PEDERAL NATL MTG ASSN DISC N	313588106	1.9	100	5.0600	25,000,000.00	24,972,500.00	579,791.66 UPRICE	11,152.78
	41759	EDMNIE MAR	STREMER	0 -	100	4.6700	5.000.000.000.00	4.982.000.00	2.594.44	1.458.34
		08/28/07 10/01/07		87	000	4.6907	4,977,947.22	99.64000000000	UPRICE	
	41759		313588ML6	13	100	4.6700	5,000,000.00	4,981,000.00	2,594.44	1,106.95
	41763	US/28/U/ IU/UZ/U/	3.1358RMN2	10	100	4.6700	5,000,000.00	4,980,000,000	2,594.44	1,404.17
		08/28/07 10/04/07		8.7	000	4.6925	4,976,001.39	000000000009.66	UPRICE	



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INVESTMENTS	MAJO

PAGE: 3 RUN: 09/04/07 09:52:50

UNREALIZED GAIN UNREALIZED LOSS	11,483.33		10,102.78	35,748.61		39,694.44	0.00	/ 9 · 9 T 9 · 6 7	32,277.78		34,500.00	16 700 70	107.107.10	23,700.00		42,793.75		72,056.25	50,597,50		24,800.00		27,812.50	21 166 67	0.004.410	32,222.22		44,402.78	00 1110	T8,6/5.00	33,500.00		39,875.00	00000	00.003130	71.395.84		790.696.14		
CURR ACCR INT UN PRICE SOURCE UN	31,615.28	UPRICE	76,650.00	336,505,56	UPRICE	1,636,666.67	147 044 44	UPRICE	719,347.22	UPRICE	203,000.00	0.PKICE 62 211 11	UPRICE	94,500.00	UPRICE	689,728.47	UPRICE	1,222,631.25	933,581,94	UPRICE	469,022.22	UPRICE	545,625.00	EEG 166 66	UPRICE	559,166.67	UPRICE	1,170,888.89	234 12E 00	334, LZ5.00 UPRICE	57,375.00	UPRICE	482,208.33	UPRICE	TOTAGH	1.002.645.83	UPRICE	12 059 613 85		
MARKET VALUE MARKET PRICE	12,899,900.00	99.23000000000	9,915,000.00	34,674,500.00	0000000000000000	49,235,000.00	19 682 000 00	98.41000000000	34,422,500.00	98.35000000000	24,572,500.00	9 823 000 00	98.23000000000	14,704,500.00	98.03000000000	24,512,500.00	98.05000000000	98 05000000000	36,278,500.00	98.05000000000	19,610,000.00	98.05000000000	24,512,500.00	24 502 500 00	98.01000000000	24,490,000.00	97.96000000000	48,960,000.00	34 680 500 000	97.87000000000	24,412,500.00	97.65000000000	24,367,500.00	97.470000000000	00.000,300,42	48.665.000.00	97,330000000000	633 325 900 00	98.19006200000	
PAR/SHARES BOOK	13,000,000.00	12,856,801.39	10,000,000.00	35,000,000.00	34,302,245.83	50,000,000.00	20.000.000.00	19,505,138.89	35,000,000.00	33,670,875.00	25,000,000.00	10.000.000.00	9,744,086.11	15,000,000.00	14,586,300.00	25,000,000.00	23,779,977.78	45,000,000.00	37,000,000.00	35,294,320.56	20,000,000.00	19,116,177.78	25,000,000.00	25,939,062.30	23,912,166.67	25,000,000.00	23,898,611.11	50,000,000.00	15 000 000 00	14,327,700.00	25,000,000.00	24,321,625.00	25,000,000.00	23,845,416.67	24 176 916 67	50.000.000.00		645 000 000 00	620,475,590.01	
CPN RATE YTM TR	5.1500	5.2074	5.1993	5.0900	5.1935	4.9100	5.0900	5.2191	4.9000	5.0934	5.0400	2.0900	5.2237	5.0400	5.1829	4.9910	5.2471	4.9550 5.2168	4.9100	5.1473	4.8800	5.1056	4.8500	4 8800	5.1020	4.8800	5.1049	4.7900	00000	5.0880	4.8600	4.9956	4.8900	5.1268	1496	4 8450	5.0903	4 9311	5.1246	
FUND	100	000	000	100	000	100	100	000	100	000	100	100	000	100	000	100	000	000	100	000	100	000	100	1000	000	100	000	100	000	000	100	000	100	000	000	100	000	'		
BANK	1.9	8.9	Q 4	1.9	40	19	0 1	40	13	8.7	19	0	45	19	45	19	5 4	F 0 4	13	8.7	13	4.5	T 0	0 0	40	19	40	139	0 0	40	13	40	13	40	F 0	0 5	87	10 75% (M)		
CUSIP	313588NR2		313588NY7	313588PE9		313588RB3	313588RG2		313588RM9		313588RR8	31358RRW7		313588SM8		313588SN6	000000000000000000000000000000000000000	3135885N6	313588SN6		313588SN6		313588SN6	21255557		313588SV8		313588SY2	ODECORO	SISSBILLS	313588TV7		313588UK9	0.000	STORROUTS	31358RIIW3				
T DESCRIPTION R PURCHASE MATURITY DATE	E.		0 FANNIE MAE 07/09/07 11/07/07	(IL)	06/25/07 11/13/07	5 FEDERAL NATL MTG ASSN DISC N	II.		E.		4 FANNIE MAE	FANNIE MAE		8 FANNIE MAE	07/18/07 01/31/08	[H	02/14/07 02/01/08	9 FEDERAL NATL MIG ASSN DISC N	日	02/28/07 02/01/08	H	03/12/07 02/01/08	S FEDERAL NATL MTG ASSN DISC N	110		O FEDERAL NATL MTG ASSN DISC N		8 FEDERAL NATL MTG ASSN DISC N		03/20/07 02/15/08	E E	08/15/07 03/03/08	FN	04/12/07 03/17/08		(1	04/05/07 03/28/08	SERVING TO ( COMP. TELL ) TEMPORATION OF THE PROPERTY OF THE P	THE CHILD TYPE IT THE PROPERTY OF	
INVEST	41749		41680	41668		41535	41682		41619		41674	41691		41688		41568		4 10 0 U	41579		41589		41605	47500	H	41600		41588		41601	41746		41635		6 C O T 6	41622		POTRETA	01900	

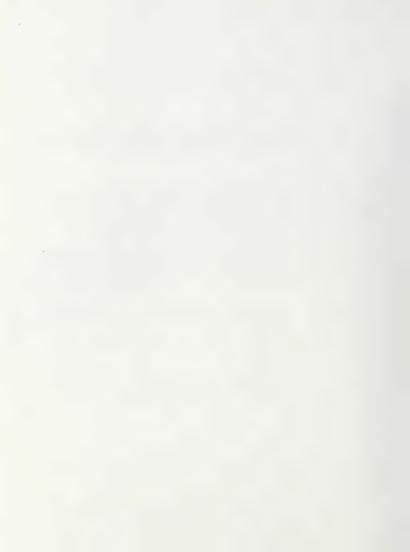
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## CXTY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 4 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

5	1		INVESTME	NT IN	ENTORY	NVESTMENT INVENTORY WITH MARKET	KET VALUE			PAGE: 4
4	KEINKI)		INVESTMENTS OUTSTANDING MAJOR SORT KEY I	NTS OU	SORT K	AS S	OF 08/31/07		RUN: 09/04/07 09:52:50	7 09:52:50
DIA.	INVEST DESCR.	DESCRIPTION FURCHASE MATURITY DATE	CUSIP	BROK	FUND	CPN RATE YIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UN PRICE SOURCE UN	UNREALIZED GAIN
41	41704 FED FARM CREDIT 07/24/07 09/19/07 41760 FARM CREDIT BANK 08/28/07 10/03/07	T 19/07 NK 03/07	313312LX6 313312MM9	13 13 13	100	5.1300 5.1720 4.7000 4.7222	3,000,000.00 2,975,632.50 5,000,000.00 4,976,500.00	2,992,620.00 99.75400000000 4,978,133.33 99.562666667	16,672.50 SUNGARD 2,611.11 SUNGARD	315.00
30B	SUBTOTAL (Inv Type) 43	42 FARM CREDIT DISCOUNT NO	DISCOUNT NO	.24%(M)		4.8609	8,000,000.00	7,970,753.33	19,283.61	315.00
424	B 3/07	70/10/60	313384LK3	19	100	5.1400	38,000,000.00	37,968,840.00	271,277.78 SUNGARD	1,393.33
4.1	41744 F H L B 08/13/07 09/:	09/11/07	313384LP2	19	100	5.1200	10,000,000.00 9,958,755.56	9,986,333.33	27,022.22 SUNGARD	555,55
4	41687 F H L B 07/11/07 09/:	09/11/07	313384LV9	19	100	5.1200	20,000,000.00	19,956,266.67	130,844.45 SUNGARD	1,777.78
4	41705 F H L B 07/24/07 09/	70/19/07	313384LX5	19	100	5.1400	9,000,000.00	8,977,860.00	50,115.00 SUNGARD	990.00
of of	41716 F H L B 07/27/07 09/3	09/28/07	313384MG1	1.9	100	5.1300	12,000,000.00	11,955,720.00	61,560.00 SUNGARD	1,890.00
4	41741 F H L B 08/07/07 10/0	10/05/07	313384MP1	1.9	100	5.1150	5,000,000.00	4,976,766.67	17,760.42 SINGARD	920.83
4.1			313384NB1	13	100	5.1340	20,000,000.00	19,874,266.67	125,497.78	5,468.89
7	11765 F H L B	10/11/01	313384NB1	1 4	100	4.6500	7,000,000.00	6,955,993.33	SUNGARD 904.17	
4.1	08/31/07 10/: 41766 F H L B	10/11/01	313384NC9	19	100	4.6500	6,957,504.17	99.37133333333 7,948,613.33	SUNGARD 1,033.33	-2,415.01
	08/31/07	10/18/07		40	000	4.6790	7,950,400.00	99.35766666667	SUNGARD	-2,820.00
7	41718 F H L B 07/27/07 10/3	10/24/07	313384NJ4	1 44 V 10	000	5.1918	11,847,928.67	99.27566666667	SUNGARD	3,639.33
4	41737 F H L B	10/22/01	313384NR6	19	100	5.1100	9,000,000.00	8,926,200.00	38,325.00	2,850.00
4		11/02/07	313384NT2	119	100	5.1150	6,000,000.00	5,949,160.00 99.1526666667	24,722.50 SUNGARD	2,015.00
47		11/09/07	313384PA1	19	100	5.0300	50,000,000.00	49,528,500.00	768,472.22	10,541.67
4		11/09/07	313384PA1	19	100	5.0300	40,000,000,00	39,622,800.00	614,777.78 SUNGARD	8,433,33
44	41752 F H L B	11/13/07	313384PE3	119	100	4.8700	40,000,000.00	39,600,933.33	64,933.33 STINGARD	-4.055.76
4		. 0 / 0 4	313384PF0	1.9	100	4.9600	6,000,000.00	5,939,320.00	826.67	493.33
	08/31/07	11/14/07		43	000	5.0118	5,938,000.00	98.9886666667	SUNGARD	
4.1	41761 F H L B 08/29/07 11/3	11/23/07	313384PQ6	19	100	4.9400	10,000,000.00	9,886,566.67	4,116.67 SUNGARD	461.11
177			313384PV5	19	100	4.9400	10,000,000.00	9,879,733.33	4,116.67	488.88
4	41756 F H L B	10/07	313384QB8	61	100	4.9000	10,000,000.00	9,872,055.56	4,083.33	.01
	08/29/07 12/04/07	04/07		4.0	000	4.9656	7,861,712.22	98./205555555	SUNGARE	



#### CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 4 15 - 54 - 4487 INVENTATIONENTORY WITH MARKET VALUE

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INVESTMENTS	MALTOD

PURCESTRITION		TT UNREALIZED GAIN	8,369.44	0 17,125.00	ID 16.526.39		.9 15,106.94	2	.D -11,822.92	7 99,046.81	-21,113.49	.3 4.201.39		0 8,233.33	D 2 425 00		.7 13,557.50		12,500.00	7 14,560.00		10,238.89	.7 2,020,83		17,500.00	.3 16,168,90		4 5,700.00	0.000		36,183,33		4,333.33	7 5,705.00		17,648.89
NAMES PRESENTE ALCE   NAMES PRESENTE ALCE   NAMES		CURR ACCR INT PRICE SOURCE	23,988.89	126,875.00	SUNGAR 114,881.2	SUNGARD	111,088.8 SINGAR	48,697.92	SUNGARD	2,697,433.27		649,708.3	SUNGARD	183,960.0	SUNGAR	SUNGARD	219,294.17	SUNGAR	847,222.2 SIINGAR	1,156,061.67	SUNGARD	860,250.0 SUNGAR	51,354.17	SUNGARD	316,088.8	292,933,3	SUNGARD	56,444.44	SUNGAR	SIINGAR	1,414,215.28	SUNGARD	544,500.C	16,461,67	SUNGARD	79,040.00
INVESTBERNENS OF THE PROPERTIES OF THE PROPERT		MARKET VALUE MARKET PRICE	9,823,513.89	19,630,861.11	98.1543055555 24,508,263.89	98,0330555556	24,508,263.89	24,251,215.28	97.00486111111	422,441,126.95	98.93234800000	24,812,083.33	99.24833333333	23,786,800.00	14.838.050.00	98.9203333333	32,607,630.00	98.811000000000	98.77500000000	41,451,200.00	98.6933333333	39,471,888.89	24,669,930.56	98.6797222222	34,523,611.11	31,533,955,56	98.54361111111			98.0734722222	48,960,000.00		97 9200000000	6,847,866.67	97.8266666667	15,558,777.78
THYRET  THYRET	F 08/31/07 C#	PAR/SH	10,000,000.00	20,000,000.00	25,000,000.00	24,376,856.25	24,382,068.06	25,000,000.00	24,214,340.28	427,000,000.00	419,665,760.36	25,000,000.00	24,158,173.61	24,000,000.00	15.000.000.00	14,687,625.00	33,000,000.00	32,374,778.33	48.527.777.78	42,000,000.00	40,280,578.33	38,601,400.00	25,000,000.00	24,616,555.56	35,000,000.00	32,000,000.00	31,224,853.33	10,000,000.00	9,782,688.89	14.389.541.67	50,000,000.00	47,509,601.39	25,000,000.00	7,000,000.00	6,825,700.00	16,000,000.00
THYRET  THYRET	DING AS C								-	5.0061	5.0933																									4.9400
THYRET  THYRET	OUTSTAND R SORT 1									(M)																										100
THYRET  THYRET	MENTS	BANK							40	12.51%												-1 4		•			4									1 19
	INVEST	CUSID	313384RQ	313384RW	313384SF		313384SF	313384VQ				313396NL		313396NW	313396PL		313396PU	1	313396PX	3133960D		3133960E	313396QE		313396QH	31339600		3133960X	000000000	) T 2 2 3 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	313396SR		313396SR	313396SY		313396UW1
		DESCRIPTION PURCHASE MATURITY	F H L B	F H L B	FHLB	07/30/07	F H L B 07/31/07	41751 F H L B	08/17/07 04/15/08	SUBTOTAL (Inv Type) 43 FEDERAL HOME				FR	D.		H		H	FEDL HOME LLN MTG CORP	02/16/07 12/06/07	FEDL HOME LLN MTG CORP 03/30/07 12/07/07	FR		H	EH.		H	07/23/07 12/24/07	03/29/07 01/22/08	FEDL HOME LLN MTG CORP	02/08/07 02/04/08	FEDL HOME LLN MTG CORP	FR	08/15/07 02/11/08	41714 FREDDIE MAC



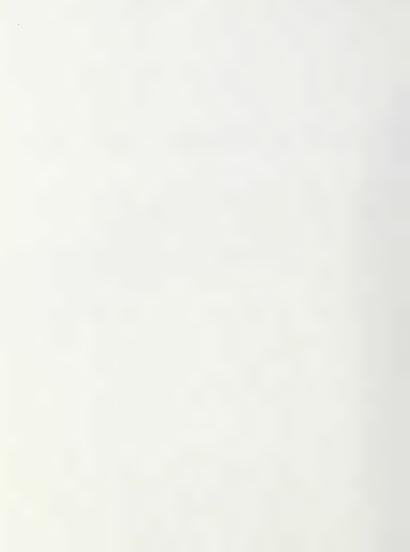
## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 4 15 - 5 4 - 4 4 8 7 INVENIEL INVENIOR WITH MARKET VALUE

MAJOR SORT KAY 13 IOCK   MARKET WALDE   MARKET WA		2	AJOR SC			INVESTMENTS COTSTMENTING AS OF CO. ST. C.			
NAME				RT KE	Y IS ICC	, o /+o /po #			
336024   45   100   5 (925)   23 (44) (45)   60   10				AFE	TTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE		REALIZED GAIN
195KU24   19   100   4   1915   20   100,000.00   10   10   10   10   10   10   1	DISC	396UZ4	19	100	4.8230	30,000,000.00	29,160,833.33	606,894.17 SUNGARD	12,896.66
335227 1 3 10 0 4 74 580 10 10 0 4 6 62 22 2 2 2 2 5 5 2 2 2 2 0 0 0 0 0 0 0 0	DISC	396024	19	100	4.9150	32,000,000.00	31,104,888.89	633,488.89 SUNGARD	31,093.33
15   19   10   10   10   10   10   10   10	SDDIE MAC 313	396XQ1	1.9	100	4.5800	10,000,000.00	9,662,500.00	3,816.67	12,361.11
15.19 (R) 100 4.6900 15.000.000 19.01422.2 1		396ZR7	13	100	4.6060	25,000,000.00	24,015,625.00	28,787.50	51,975.00
16.19 (N)   4.918   15.255, 653.33 95.71875000000 SURGARD   16.19 (N)   4.918   15.255, 653.33 95.71875000000 SURGARD   16.1054 (N)   4.918   15.255, 653.33 95.71875000000 SURGARD   1.9184 (1.9184		396050	19	100	4.8110	23,934,862.50 16,000,000.00	96.06250000000 15,315,000.00	SUNGARD 10,422.22	48,724.45
16.134 (M)	80		43	0000	4.9188	15,255,853.33	95.71875000000	SUNGARD	
9497F1N71 19 100 5.2660 25,000,000.00 24,977,000.00 844,013.89 94485M37 19 100 5.2660 40,000.00 0.04 99,998000000 000 000 000 0000000 94460M37 19 100 5.2660 40,000,000.00 39,995,733.33 391,333.33 9460M37 19 100 5.2619 40,000,000.00 39,995,733.33 391,333.33 9560M37 19 10 00 5.2019 35,000,000.00 24,974,033.33 36,000,200 9560M37 19 10 00 5.2019 40,000,000.00 24,974,033.33 36,190,555 9560M37 19 10 00 5.2019 40,000,000.00 49,974,000,000 96,103.33 9560M37 19 10 00 5.2019 40,000,000 99,719,719,733.33 36,190,555 9560M37 19 10 00 5.2019 40,000,000 99,731,731,33 36,190,555 9560M37 19 10 00 5.2019 40,000,000 99,731,731,33 31 9560M37 19 10 00 5.2019 40,000,000 99,724,000 00 9560M37 19 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 19 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 10 10 00 5.2019 10,000,000 99,724,000 00 9560M37 10 10 00 5.2010 10,000,000 99,724,000 00 9560M37 10 10 00 5.2010 10,000,000 99,724,000 00 9560M37	C DISCOUNT NOTES	16.	19% (M)		4.9609	557,000,000.00	546,743,995.28	8,433,943.62	334,506.10
904851A23 19 100 5.2874 2.494,0894,0894,0894,0894,0894,0894,0894,0	949	7F1W71	19	100	5.2600	25,000,000.00	24,977,000.00	84,013.89	
904851M73 19 100 5.2139 38,972,71111 9,793333333 391333,33 911333,33 9103451M73 46 00 0 5.2139 38,972,71111 9,793333333 391333,33 911333,33 91032451M3 46 0 0 0 5.2139 24,972,71111 9,7933333333 269,277,78 9100 5.2139 24,668 51111 9,793333333 269,277,78 910 50 50 51111 9,793333333 269,277,78 910 50 50 51111 9,79333333 269,277,78 910 50 50 51111 9,79333333 269,277,78 910 50 50 51111 9,79333333 269,277,78 910 50 51111 9,79333333 269,277,78 910 50 50 51111 9,79333333 269,277,78 910 50 51111 9,7933333 269,277,78 910 50 51111 9,7933333 269,277,78 910 50 51111 9,7933333 269,277,78 910 50 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,277,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 51111 9,7933333 269,274,78 910 910 91,575,78 9	10/00/01 00/01/01		41	000	5.2824	24,894,069.44	99.90800000000	SUNGARD	-1,083.33
		85LWJ3	139	100	5.0800	40,000,000.00	39,895,733.33	931,333.33	
10   10   10   10   10   10   10   10		2J1WJ5	13	100	5.2400	25,000,000.00	24,934,833.33	269,277,78	TT.TT.
0666PEWALL 19 100 5.2869 9.000,000,000 9.849,843,133 336,180,555 0666PEWAR 19 100 5.2867 9.000,000,000 9.949,846,1813,133 936,180,555 0666PEWAR 19 100 5.2867 9.000,000 0.00 9.949,866,6666 7 95,180,555 0666PEWAR 19 100 5.2704 48,667,657,00 9.95,253000000 0.00 51378,00 0666PEWAR 19 100 5.2704 48,667,657,00 9.94,952000000 0.00 51378,00 0666PEWAR 19 100 5.2704 48,667,657,00 9.94,9520000000 519737,00 0666PEWAR 19 100 5.2704 9.000,000 0.00 9.94,956,666 7 56,422,22 07485EWA 19 100 5.2704 9.000,000 0.00 9.94,952666 7 56,422,22 07485EWA 19 100 5.2969 39,125,155,56 9.24566666 7 1,440,173,61 07485EWA 19 100 5.2969 39,125,125,156 9.248566666 7 1,440,173,61 07485EWA 19 100 5.2969 39,100,000 0.00 9.97,8566666 7 1,440,173,61 07485EWA 19 100 5.2969 24,669,2017 9.44,73333333 519688,P 07485EWA 19 100 5.2969 24,669,2017 9.472366666 7 1,440,173,61 07485EWA 19 100 5.2969 24,669,2017 9.472366666 7 1,440,173,61 07485EWA 19 100 5.2969 24,669,2017 9.4856944444 5 510688,P 07485EWA 19 100 5.2969 19,669,2017 9.4856944444 5 510688,P 07485EWA 19 100 5.2969 19,669,2017 9.856944444 6 510688,P 07485EWA 19 100 5.2969 19,669,000,000 0.956946,P 07485EWA 19 100 5.2969 19,669,000 0.95696,P 07485EWA 19 100 5.2969 19,669,000 0.95696,P 07485EWA 19 100 5.2969 19,669,000 0.96696,P 07485EWA 19 100 5.2969 19,669,000 0.9			16	000	5.3103	24,668,861.11	99.7393333333	SUNGARD	-3,305.56
0.000   0.10		OP1WL1	19	100	5.1850	50,000,000.00	49,854,333.33	936,180.55	
1,000   1,00		0 PTWM9	0 6 1	100	5.1850	50.000.000.00	49.846.666.67	936.180 55	-8,840.28
0660P1XME 19 100 5.2704 48.667,652.00 99.6320000000 1.61,375.00 1.6650P1XME 19 100 5.2704 48.667,655.00 99.6320000000	_		4.0	000	5.2995	48,919,791.67	99.6933333333	SUNGARD	-9,305.55
0660PAX2 19 100 5.1809 40.000.00 39.832000000 SUBGARD 19.832000000 SUBGARD 19.832000000 SUBGARD 19.832000000 SUBGARD 19.8320000000 SUBGARD 19.8320000000 SUBGARD 19.8320000000 SUBGARD 19.83200000000 SUBGARD 19.832000000000 SUBGARD 19.832000000000000000000000000000000000000		0P1WR8	19	100	5.1300	50,000,000.00	49,816,000.00	1,161,375.00	
904851X29 19 100 5.2009 30,705,155,56 90,20666667 20000000 2000000000000000000000		CCYLGO	04	100	5.2704	48,667,625.00	39.632000000000	SUNGARD	-13,000.00
904851XZ9 19 100 5.2653 29,000,000.00 29,887,400.00 26,000,000.00 50,887,400.00 5.000,000.00 5.2663 29,000,000.00 5.000,000.00 5.000,000.00 5.000,000.00 5.000,000.00 5.000,000.00 5.000,000.000,000.00 5.000,000.00 5.000,000.00 5.000,000.00 6.97,08 666.07 1,40,173.333333 519,000,000.00 5.000,			40	000	5.2958	39,125,155.56	99.5246666667	SUNGARD	-11,711.11
0660P1X97 1 10 100 5.3443 46.697,200 10 0.0 0.0 0.0 0.0 0.0 121.56. 1 0904851X72 4 0.0 0.5 5.3443 46.697,209 17 99.417333333 7.1040,123.56. 1 0904851X72 4 6.0 0.5 5.269 2.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0		85LX29	51	100	5.2000	30,000,000.00	29,857,400.00	260,000.00	69 996 0
90485LXZ 19 100 5.1867 25.091, 94.1733333333 SUNGARD 5.09485LXZ 19 10.0 5.1867 25.091,00.00 24.819.833.33 Gradara 5.1967 25.091,00.00 24.819.833.33 Gradara 5.1967 25.091,00.00 25.091,00.00 24.819.833.33 Gradara 5.1967 25.091,00.00 25.091,0		0P1X97	19	100	5.1650	50,000,000.00	49,708,666.67	1,040,173.61	
90485LXX2 19 100 5.2180 25.00,000.00 24,4829 1831.33 71.144,449 90485LXP4 46 000 5.2180 24,023,756.11 99.2793333333 5URGAR49 90485LXP4 19 100 5.2160 20.00,000.00 24,720,617.61 56,755.00 90485LXP4 19 100 5.2160 20.00,000.00 19,655,400 90485LXP4 19 100 5.2190 19,685,291.7 98.8565944444 5URGARAP 90485LXP4 19 100 5.2190 19,685,201.7 98.8565944444 5URGARAP 90485LXP4 19 100 5.2190 19,685,500 98.2520000000 SURGARAP 90485LXP4 19 100 5.2190 44,000,000.00 19,655,60 90485LXP4 19 100 5.2190 44,000,000.00 19,625,00 90.485LXP4 19 100 5.2190 44,000,000.00 19,622,00 90485LXP4 19 100 5.2190 19,000,000.00 19,622,000 90.485LXP4 19 100 5.2943 19,492,600.00 91,1400000000 SURGARAP 90485LXP4 19 100 5.2949 19,000,000.00 91,1400000000 SURGARAP 90485LXP4 19 100 5.2949 19,000,000.00 91,1400000000 SURGARAP 90485LXP4 19 100 5.2949 19,000,000.00 91,1400000000 SURGARAP 90485LXP4 19 100 5.3901 45,779,444,44 91,1400000000 SURGARAP 90485LXP4 19 100 5.3901 50,000,000.00 91,14000000000 SURGARAP 90485LXP4 19 100 5.3901 50,000,000.00 90,000.00 91,1400000000 SURGARAP 90485LXP4 19 100 5.3901 50,000,000.00 91,1411131313	04/09/07 10/09/07		4.0	000	5.3043	48,687,229.17	99.41733333333	SUNGARD	-18,736.11
90485LD9 100 5.2500 25.000.000 0 24.000.000		85LXJ2	13	100	5.1800	25,000,000.00	24,819,833.33	7,194.44	0
4 6 000 5.295 4.666,229,17 98.8956944444 5.TUCKRRD 9.4851224 19.896969444444 5.TUCKRRD 9.4851224 19.100 5.1100 9.0.000.000 17.595.865.44444 9.T.555.9 9.0.4851279 19.0.200 5.2599 9.15.555.6 9.0.000 9.2599 9.15.555.6 9.0.000 9.2599 9.15.555.6 9.0.000 9.2599 9.15.555.6 9.0.000 9.2599 9.15.555.6 9.0.000 9.2599 9.15.555.6 9.0.000 9.2599 9.15.555.6 9.0.000 9.2599 9.15.555.6 9.0.000 9.2599 9.15.555.0 9.2599 9.1595.2 9.0.000 9.2599 9.1595.2 9.0.000 9.2599 9.1595.2 9.0.000 9.2599 9.1595.2 9.0.000 9.2599 9.1595.2 9.1595.		851,VD4	0 5	100	5.2500	25.000.000.00	24.720.673.61	SUNGARD 65.625.00	-TT,097.22
90.48512204 19 100 5.1550 2.000.000.000.00 19.655.000.00 31.555.56 90.4851270 100 5.2599 19.685.777 10 99.55520000000 319.555.56 90.4851270 100 5.1299 19.695.500.000 10.965.500 91.3555.50 90.4852429 19 100 5.2838 44.039.655.00 99.2050000000 319.265.50 90.4852429 19 100 5.2838 44.039.650.00 19.625.00 91.305000000 319.625.80 90.4852429 19 100 5.2943 19.492.600.00 19.625.00 91.340000000 319.262.22 90.4852429 19 100 5.2943 19.492.600.00 91.3400000000 319.222.22 90.4852429 10 100 5.3901 45.779.444.44 91.3400000000 319.222.22 90.4852429 10 100 5.3901 45.779.444.44 91.3400000000 319.722.22 90.495240 10 10 10 10 10 10 10 10 10 10 10 10 10	11/13/07		9 4	000	5.3206	24,668,229.17	98.8826944444	SUNGARD	-13,180.56
46 000 5.2599 15.8582.277.78 98.2520000000 201948AD .904851278 19 10.0 5.1700 45.000,000.00 44.1292.700.00 213.562.50		85LZQ4	13	100	5.1500	20,000,000.00	19,650,400.00	91,555.56	
904851278 19 100 5.7879 44,000,000 0.000 44,122,700,000 231,225.50 904852A29 19 100 5.2883 44,030,000.00 19,622,900 9.206000000 51982A2D 46 000 5.2943 19,492,600,000 98,11400000000 51983A2D 90485A29 19 100 5.2943 19,492,600,00 98,11400000000 51983A2D 46 000 5.3901 46,779,444,44 98,114000000000 51983A2D 60 00 5.3901 46,779,444,44 98,114000000000 519825A2D 40 00 5.3901 46,779,444,44 98,114000000000 519825A2D 40 00 5.3901 70,00,000,000 26,482,500,000 2021,872.50			46	000	5.2599	19,582,277.78	98.25200000000	SUNGARD	-23,433.34
904857A29 19 100 15.058 34.000,000 10 3.6.629,000 15.8.800,000 15.8.80		85LZT8	6T	100	5.1700	45,000,000.00	44,192,700.00	213,262.50	100
904857A29 19 100 5.2943 19,492,600.00 98.1140000000 SUNGARD 90.4857A29 19 100 5.2943 19,492,600.00 09.957,000.00 33.7.222.22 000 5.3301 48,779,444,44 98.1140000000 SUNGARD 0660P0A45 19 100 5.13901 48,779,444,44 98.11400000000 SUNGARD 40 70 70 70,79,444,44 70 70,600.00 00 20,482,500 00 20,482,500 00 20,482,500 00 20,487,500 00 20,482,500		SCATAS	0 0	000	5.2030	20 000 000 00	19 622 800 00	154 800 00	DETTEL
904854A29 19 100 5.2200 55.000,000.00 049.057.000.00 332.222.22 0660PDA45 19 100 5.3301 46.779,444.44 98.11460000000 28W6ARD 060PDA45 19 100 5.3301 70.00,000.00 26.482.500.00 221,872.50	01/02/08	00000	94	000	5.2943	19,492,600.00	98.11400000000	SUNGARD	-24,600.00
46 000 5.3301 48,7979,444.44 98.11400000000 221,872.50 . 0660P0A45 19 100 5.1900 27,000.00 26,482,500.00 221,872.50 . 40 nn 5.794 26,291.565 nn 98.0833333 SUNGARD		85JA29	13	100	5.2000	50,000,000.00	49,057,000.00	332,222.22	1
0660P0A45 19 100 5.1900 27,000,000.00 6.482,500.00 221,872.50 4.00 00.00 221,872.50 5.00 0.00 0.00 0.00 0.00 0.00 0.00			46	000	5.3301	48,779,444.44	98.11400000000	SUNGARD	-54,666.66
	BANK OF AMERICA C P 066	0P0A45	19	100	5.1900	27,000,000.00	26,482,500.00	221,872.50 SINGARD	-30.937.50



# CITY/COUNTY OF SAN FRANCISCO NR. DANEED DALY INVESTMENT INVENTORY WITH MARKET VALUE

		INVESTME	NI IN	ENTOR	Y WITH MA	INVESTMENT INVENTORY WITH MARKET VALUE			PAGE: 7
RPIMKT)		INVESTME	MAJOR	JTSTAN	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 08/31/07 MAJOR SORT KEY IS ICC#		RUN: 09/04/	RUN: 09/04/07 09:52:50
А	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN
41725 UNION 07/3 41743 BANK C	UNION BANK C P 07/31/07 01/09/08 BANK OF AMERICA C P 08/08/07 02/08/08	90485JA94	119 119 40	1000	5.2512 5.0950 5.2312	20,000,000.00 19,538,300.00 50,000,000.00 48,697,944.44	19,601,333.33 98.0066666667 48,773,333.33	91,200.00 SUNGARD 169,833.33 SUNGARD	-28,166.67
SUBTOTAL (Inv	(Inv Type) 81 COMMERCIAL PAPER DISC		18.82%(M)	ę	5.2823	642,000,000.00	635,621,073.60	7,662,522.48	.00
41584 BOA NE	BOA NEGOTIABLE C.D 03/06/07 09/04/07	06050GD64	13	1000		50,000,000.00	49,996,853.95	1,302,722.22 SUNGARD	-3,146.05
DOA NE 03/0 BOA NE	03/06/07 09/04/07 BOA NEGOTTABLE C.D	06050GD64	0 4 6	000	5.2400	50,000,000.00	99.99370790912 49.99370790912	1,302,722.22 SUNGARD	-3,146.05
03/c 41597 BOA NE	03/06/07 09/07/07 BOA NEGOTIABLE C.D	06050GF39	0 4 1	000		30,000,000.00	99.98899402886 29,991,793.18	SUNGARD 739,375.00	-5,502.99
WELLS 07/2	03/16/0/ 09/18/0/ WELLS FARGO N C D 07/27/07 09/18/07	9497P6AH1	19	1000	5.2800	30,000,000.00	29,993,881.50	158,400.00	-8,206,82
WELLS 08/0	WELLS FARGO N C D 08/01/07 09/18/07	9497P6AY4	0 1	100		25,000,000.00	24,994,952.98 99.97981193223	113,666.67 SUNGARD	-5,047.02
WELLS 08/2	WELLS FARGO N C D 08/23/07 09/18/07	9497P6CN6	41	100	5.3600	35,000,000.00	34,994,647.17	46,900.00 SUNGARD	-5,352.83
04/0 BOA CD	04/02/07 10/02/07	06050GH45	0 4 6	000		50,000,000.00	49,95357797019 49,959,666,51	SUNGARD	-23,211.01
04/1 BOA NE 04/0	04/17/07 10/16/07 BOA NEGOTIABLE CD 04/09/07 12/28/07	06050GG46	4 0 4 0 4	1000		50,000,000.00	49,931,327.90 49,931,327.90 99.86265579987	SUNGARD 1,064,340.28 SUNGARD	-30,333.49
SUBTOTAL (Inv	(inv Type) 91 NEGOTIABLE C.D.'S		12.43%(M)	1)	5.2702	420,000,000.00	419,841,263.14	8,148,813.88	.00
MISSIC 11/0 MISSIC 07/1	41498 MISSION AREA CR UNION 11/02/06 11/02/07 41710 MISSION NAT BANK PTD 07/16/07 07/16/08		19 62 19 60	100 000 100		100,000.00 100,000.00 100,000.00	99,025,222 99.025222222 95,170.69	787.50 SUNGARD 735.03 SUNGARD	-974.78
SUBTOTAL (Inv	(Inv Type) 1010 PUBLIC TIME DEPOSIT	DEPOSIT	.01% (M)	ę	5.0650	200,000.00	194,195.91	1,522.53	.00
41528 CITIBA 01/C 41554 FIRST 01/1	CITIBANK PTD 270491061 01/02/07 01/02/08 FISST NATL BK PUBLIC TIME DPT 01/19/07 01/19/08		19 19 63	100	5.3000 5.2500 5.2500	10,000,000.00 10,000,000.00 5,000,000.00 5,000,000.00	9,809,008.33 98.09008333333 4,891,305.56 97.8261111111	1,472.22 SUNGARD 729.17 SUNGARD	-190,991.67



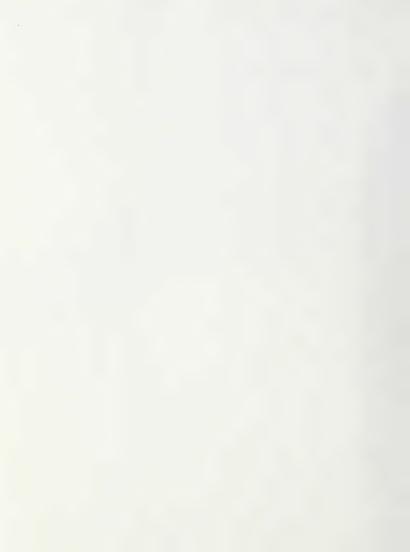
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CITY/COUNT	MR. DANIEL	TATABOTATAT

ESTMENTS OUTSTANDING AS OF 08/31/07

(RPTMKT)

PAGE: 8 RUN: 09/04/07 09:52:50

			INVESTM	MAJOR S	SORT K	NIS CUISIANDING AS OF MAJOR SORI KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 08/51/07 MAJOR SORT KEY IS ICC#			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
K	41558 CITIB	41558 CITIBANK PID 270491111		0.04	100	5.4500	10,000,000.00	9,773,294.44	1,513.89	33 306 300-
×C		41640 CITIBANK PTD 270491285		13	100	5.3500	10,000,000.00	9,653,319.44	1,486,11	00.001.022
	/40	04/18/07 04/17/08		4 8	000	5.3500	10,000,000.00	96.5331944444	SUNGARD	-346,680.56
st,	41663 citib	41663 citibank ptd 270491400		1.9	100	5.3500	10,000,000.00	9,576,111.11	1,486.11	
	/90	06/07/07 06/07/08		48	000	5.3500	10,000,000.00	10,000,000.00 95.7611111111	SUNGARD	-423,888.89
	SUBTOTAL (In	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 1.29%(M)	M LISC	1.29% (M)	_	5.3500	45,000,000.00	45,000,000.00 43,703,038.88 45,000,000.00 97.11786400000	6,687.50	.00
										ii
		GRAND TOTAL	LAD			5.1106	3344665735.57	3412200000.00 33//32884/.09 3344665735.57 98.97804500000	3412200000.00 33//32884/.09 48,08/,/56./5 3344665735.57 98.97804500000	-1,900,991.95
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RUN: 09/04/07 09:52:47 INVESTMENTS OUTSTANDING AS OF 8/31/07 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

The color of the	Phys. Math. Price Broke 8.84						,				
735513 100 11/01/07 08/01/07 000 4 820 4 80 9 976 25 000 000 000 00 000 000 000 000 000 0	228ANO 100 11/11/08 07/21/07 000 4.875 4.897 976 25 000 000 000 00 00 00 00 00 00 00 00 00	DESCRIPTION	CUSID	(TICKER)	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
1.47%(C)  22.82.70  22.82.71  22.82.72  22.82.72  22.82.72  22.82.72  22.82.73  22.82.	1.47%(C)  22.82.0   10.0   11/15/07   08/31/07   00.0   3.578   10.0   75.5   00.0   0	41722 T BILL 41722 T BILL	912795A84 912795C33	11/01/07	08/01/07 07/30/07	0000	4.820	4.880	98.768	25,000,000.00	24,692,055.56 24,438,906.25
\$\text{Action 1.00 model} \text{Action 1.00 model} Action 1.00 mo	25.8270 100 01/15/08 07/31/09 00 3.070 15.59 100 0555 5.000.000.00 00 01/15/08 07/31/09 00 01/15/08 07/31/09 00 01/15/08 07/31/09 00 01/15/08 07/31/09 00 01/15/08 07/31/09 07	11	BILLS	1.478	(0)		4.773	4.857	98.262	50,000,000.00	49,130,961.81
228277 100 02/15/08 06/15/09 0	258277 100 01/31/08 06/31/47 000 3.073 98.645 5.000 000.00 0.00 228877 100 02/31/08 06/31/47 000 3.073 98.645 5.000 000.00 0.00 228877 100 02/31/08 06/31/47 000 3.000 5.073 98.645 5.000 000.00 0.00 228877 100 02/31/08 07/34/77 000 3.000 5.073 98.645 5.000 000.00 0.00 228877 100 02/31/08 07/34/77 000 3.000 5.073 98.645 5.000 000.00 0.00 238877 100 02/31/08 07/34/77 000 3.000 5.073 98.645 5.000 000.00 0.00 0.00 21/34/08 07/34/77 000 3.000 5.073 98.645 5.000 000.00 0.00 0.00 0.00 0.00 0.00	T NOTE	912828ANO	11/15/07	08/31/07	000	3.000	3.578	100.755	5,000,000.00	5,037,771.74
25	258227 100 02/12/08 09/24/07 000 1000 4.918 08.674 5.000 000 000 000 000 000 000 000 000 0	T NOTE	912828EU0	01/31/08	01/31/06	000	4.375	4.416	99.922	25,000,000.00	24,980,583.50
25872 100 02/21/08 09/21/07 000 1 629 982 982 6 00 000 000 000 000 000 000 000 000 0	25872 100 02/12/08 06/28/07 000 1000 4.524 98.0 6 0.00 000 000 000 000 000 000 000 00	T MOTE	912828AT/	02/15/08	06/14/07	000	3.000	5.073	98.645	5,000,000.00	4,932,226.56
228272 100 02/25/06 02/28/06 000 4 6.25 4.716 99 828 15 000 000 000 00 00 00 00 00 00 00 00 00	28872 100 02/12/06 00 4 625 4.716 99 828 15.000 000 00 00 00 00 00 00 00 00 00 00 0	T NOTE	912828AT7	02/15/08	08/03/07	000	3.000	4.929	98,996	6,000,000.00	5,939,765,63
228872 100 02/24/08 02/28/06 000 4 6528 4/16 99 828 15 000 000 00 00 00 00 00 00 00 00 00 00	228872 100 02/24/08 02/28/06 000 4.625 4.76 99 828 15.000 0000 000 12.28/872 100 02/24/08 02/28/06 000 4.625 4.76 99 828 15.000 0000 000 000 000 000 000 000 000 0	T NOTE (	912828AT7	02/15/08	08/03/07	000	3.000	4.921	99.000	4,000,000.00	3,960,000.00
28822 100 02/2/70 02/28/70 02/28/70 00 4 525 4 716 99 828 15 100 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/70 02/28/28/28/28/28/28/28/28/28/28/28/28/28	25872 100 02/27/98 02/28/06 000 4.625 4.716 99 828 15.000 0000.00 10.00	T NOTE	912828EY2	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
## 100 02/2/9 ##	200 20 20 20 20 20 20 20 20 20 20 20 20	T NOTE	912828EY2	02/29/08	02/28/06	000	4.625	4.716	99.828	15,000,000.00	14,974,218.75
28222 100 03/31/06 0074.625 4.877 99.656 50.000 000.000 682222 100 03/31/06 0074.625 4.877 99.656 50.000 000.000 682222 100 03/31/06 0074.625 4.877 99.656 50.000 000.000 682222 100 03/31/06 0074.625 4.877 99.656 50.000 000.000 682222 100 03/31/06 0074.625 4.877 99.656 50.000 000.000 682222 100 03/31/06 0074.625 4.877 99.656 50.000 000.000 682222 100 03/31/06 0074.620 64.877 99.656 50.000 000.000 682222 100 03/31/06 0074.670 000 4.625 6.877 99.656 50.000 000.000 682222 100 03/31/06 0074.670 000 4.625 6.001 101.156 100 000.000 000 68222 100 03/31/06 0074.670 000 4.625 5.021 101.101 100 000.000 000 68222 100 03/31/06 0074.670 000 4.625 5.021 101.101 100 000.000 000 100 100 100 10	200 100 03/31/06 001 4.625 4.877 99.656 50.000 000 000 000 000 000 000 000 000	T NOTE	912828EV2	12/29/08	02/28/06	000	4.625	4.716	99.020	15,000,000.00	14 974,218.75
28223 100 03/31/06 03/31/06 000 4.625 4.807 99.656 50 000 000 000 000 000 000 000 000 0	28223 100 03/31/06 0004 4.625 4.807 99.656 50 000 000.000 00	TREASURY NOTES		3/31/08	03/31/06	000	4.625	4.807	99.626	50,000,000.00	49.828.125.00
828229 100 03/31/06 00.4 6.25 4.807 99.656 50.000 000.00 00 00 00 00 00 00 00 00 00	828229 100 03/31/06 000 4.625 4.807 99.656 50.000 000.00 000.00 4.628 4.807 99.656 50.000 000.00 000.00 4.628 4.807 99.656 50.000 000.00 000.00 4.628 4.807 99.656 50.000 000.00 00.00 4.628 4.807 99.656 50.000 000.00 00.00 4.628 4.807 99.656 50.000 000.00 00.00 4.628 4.807 99.656 50.000 000.00 00.00 4.628 4.807 99.656 50.000 000.00 00.00 4.628 4.807 99.656 50.000 000.00 00.00 4.628 50.000 10.000 10.00 4.628 50.000 10.000 10.00 4.628 50.000 10.00 10.00 4.628 50.000 10.000 10.00 4.628 50.000 10.000 10.00 4.628 50.000 10.000 10.00 4.628 50.000 10.000 10.00 4.628 50.000 10.000 10.000 10.00 4.628 50.000 10.000 10.000 10.000 4.628 50.000 10.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.000 10.000 10.000 4.628 50.000 10.000 10.000 4.628 50.000 10.0000 10.000 10.0000 10.000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0000 10.0	T NOTE (99.21)		3/31/08	03/31/06	000	4.625	4.807	99.626	50,000,000.00	49,828,125.00
228229 100 03/31/06 00.04 4.625 4.807 99.655 60.000.000.00 4.628 82829 100 03/31/06 00.04 4.625 4.807 99.655 60.000.000.00 4.628 82829 100 03/31/06 00.04 4.625 4.807 99.655 60.000.000.00 4.628 82829 100 03/31/06 00.04 4.625 4.807 99.655 60.000.000.00 4.628 82829 100 03/31/06 00.044.50 00.04 4.625 8.201 10.11.7 10.000.000.00 4.82825 100 03/31/06 00/24/07 000 4.625 8.001 10.11.8 10.000.000.00 10.000.00 4.92825 100 03/31/06 00/24/07 000 4.625 8.001 10.10 000.000.00 10.000.00 4.92825 100 03/31/06 00/24/07 000 4.875 8.001 10.000.000.00 10.000.00 4.92825 100 04/30/06 00/24/07 000 4.875 8.002 10.10 000.000.00 10.000.00 4.92825 100 04/30/06 00/24/07 000 4.875 8.002 10.000.000.00 10.000.00 4.92825 100 04/30/06 00/24/07 000 4.875 8.002 10.000.000.00 10.000.00 4.875 8.002 10.000.000.00 10.000.00 4.875 8.002 10.000.000.00 10.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000.000 4.875 8.002 10.000.000.000 4.875 8.002 10.000.000.000 4.875 8.002 10.000.000.000 4.875 8.002 10.000.000.000 4.875 8.002 10.000.000.000 4.875 8.002 10.000.000.000 4.875 8.002 10.000.000.000 4.875 8.002 10.000.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 10.000.000 4.875 8.002 1	228229 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50.000.000.00 4.625 828229 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50.000.000.00 4.622 828229 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50.000.000.00 4.622 828229 100 03/31/08 03/31/06 000 4.625 4.807 99.656 50.000.000.00 4.622 828229 100 03/31/08 03/31/06 000 4.625 8.807 99.656 50.000.000.00 4.622 828229 100 03/31/08 03/31/06 000 4.625 8.807 99.656 50.000.000.00 4.622 828229 100 03/31/08 03/31/06 000 4.625 8.807 99.656 50.000.000.00 4.622 828229 100 03/31/08 03/31/06 000 4.625 8.807 99.656 50.000.000.00 4.622 828229 100 03/31/08 03/31/07 000 4.875 8.021 011.109 5.000.000.00 4.622 828229 100 03/31/08 03/31/07 000 4.875 8.021 011.009 5.000.000.00 4.622 828229 100 03/31/08 03/31/07 000 4.875 8.022 1011.009 5.000.000.00 4.622 828229 100 03/31/08 03/31/07 000 4.875 8.022 1011.009 5.000.000.00 4.622 828229 100 03/31/08 03/31/07 000 4.875 8.022 1011.009 5.000.000.00 4.622 828229 100 03/31/08 03/31/07 000 4.875 8.022 1011.009 5.000.000.00 4.822 828229 100 03/31/08 03/31/07 000 3.375 4.866 98.86 6.000.000.00 6.000.000	T NOTE (	912828EZ9	3/31/08	03/31/06	000	4.625	4.807	99,686	50,000,000.00	49,828,125.00
228223 100 03/31/08 03/31/06 000 4 6228 4 807 99 656 50 000 000 000 00 00 00 00 00 00 00 00	228229 100 03/31/08 03/31/06 000 4.625 4.877 99.656 50.000.000.00 4.628 828229 100 03/31/08 03/31/06 000 4.625 4.877 99.656 50.000.000.00 4.628 828229 100 03/31/08 03/31/06 000 4.625 4.877 99.656 50.000.000.00 4.628 828229 100 03/31/08 03/31/06 000 4.625 5.026 1111.1.15 10.000.000.00 12.828229 100 03/31/08 03/31/07 000 4.625 5.026 1111.1.15 10.000.000.00 12.828229 100 03/31/08 03/31/07 000 4.875 5.026 111.0.10 50.000.000 000 12.828229 100 03/31/08 03/31/07 000 4.875 5.022 111.00 5.000.000 000 12.828239 100 05/31/07 000 4.875 5.022 111.00 5.000.000 000 12.828239 100 05/31/07 000 2.625 4.877 5.022 111.00 5.000.000 000 12.828239 100 05/31/07 000 2.625 4.877 5.022 111.00 5.000.000 000 12.828239 100 05/31/07 000 2.625 4.877 5.022 111.00 5.000.000 000 12.828239 100 05/31/07 000 2.625 4.877 5.022 111.00 5.000.000 000 12.828239 100 05/31/07 000 2.625 4.877 5.022 111.00 5.000.000 000 12.828239 100 05/31/07 000 2.625 4.877 5.022 111.00 5.000.000 000 12.828239 100 05/31/07 000 2.625 4.877 5.020 111.00 5.000.000 000 12.828239 100 05/31/07 000 2.625 4.900 88.86 5.000.000.000 000 12.13/08 08/03/07 000 2.625 4.900 88.86 5.000.000.000 000 12.13/08 08/03/07 000 2.625 4.900 88.86 5.000.000.000 000 12.13/08 08/03/07 000 3.375 4.866 88.318 5.000.000.000 000 12.13/08 08/03/07 000 3.375 4.866 88.318 5.000.000.000 000 12.13/08 08/03/07 000 3.375 4.866 88.318 5.000.000.000 000 12.13/08 08/03/07 000 3.375 4.866 88.318 5.000.000.000 000 12.13/08 08/03/07 000 3.375 4.668 88.818 6.000.000.000 000 12.13/08 08/03/07 000 3.375 4.668 88.818 6.000.000.000 000 12.13/08 08/03/07 000 3.375 4.668 88.818 6.000.000.000 000 12.13/08 08/03/07 000 3.375 4.668 88.818 6.000.000.000 000 12.13/08 08/03/07 000 3.375 4.668 88.818 6.000.000.000 000 000 000 000 000 000 0	T NOTE	912828EZ9	03/31/08	03/31/06	000	4.625	4.807	99.626	50,000,000.00	49,828,125.00
25822 100 03/31/08 09/21/07 000 4.625 4877 99 655 000 000 000 000 000 000 000 000 000	22822 100 01313/108 07313/109 000 4.625 4877 99,655 50,000 1000 1000 1000 1000 1000 1000	T NOTE	912828EE9	3/31/08	03/31/06	000	4.625	4.807	99.656	50,000,000.00	49,828,125.00
28822 100 03/31/00 07	228722 100 03/31/80 07/44/07 100 4 625 5 031 131177 10 000 000 00 00 00 00 00 00 00 00 00 0	T NOTE	912828529	33/31/08	03/31/06	000	4.625	4 807	99.626	50,000,000.00	49,828,125.00
288E29 100 03/31/08 03/34/07 000 4.625 5.026 101.10 10.00 00.00 00.00 00.00 288E29 100 04/30/08 03/34/07 000 4.875 4.879 99.925 00.00 04/30/08 00/34/07 000 4.875 5.025 101.00 95.00 00.00 00.00 00.00 288E29 100 04/30/08 03/34/07 000 4.875 5.022 101.00 95.00 00.00 00.00 00.00 288E73 100 05/12/08 09/34/07 000 3.750 5.00 99.921 5.00 00.00 00.00 288E74 100 05/12/08 09/34/07 000 3.750 5.00 99.721 5.00 00.00 00.00 288E74 100 05/12/08 09/34/07 000 3.750 5.00 99.721 5.00 00.00 00.00 288E73 100 05/12/08 09/34/07 000 3.750 5.00 99.721 5.00 00.00 00.00 288E73 100 05/12/08 08/34/07 000 3.750 5.00 99.921 5.00 00.00 00.00 288E73 100 05/12/08 08/34/07 000 2.625 4.90 8.84 6.80 90.00 00.00 00.00 288E73 100 05/12/08 08/30/07 000 2.625 4.906 88.84 6.00 00.00 00.00 288E73 100 05/12/08 08/30/07 000 2.625 4.906 88.84 6.00 00.00 00.00 00.00 288E74 100 12/12/08 08/32/07 000 3.750 4.806 98.36 5.00 00.00 00.00 288E74 100 12/12/08 08/32/07 000 3.750 4.906 98.36 5.00 00.00 00.00 00.00 288E74 100 12/12/08 08/32/07 000 3.750 4.906 98.36 5.00 00.00 00.00 00.00 288E74 100 12/12/08 08/32/07 000 3.750 4.906 98.36 5.00 00.00 00.00 00.00 288E74 100 12/12/08 08/02/07 000 3.750 4.906 98.36 5.00 00.00 0	28E22 100 03/31/08 08/724/07 000 4:625 5.026 101.140 10.00.00.00.00 1038E22 100 04/30/08 09/724/07 000 4:875 4:879 99:92 200 04/30/08 09/724/07 000 4:875 5.022 101.00 30.00.00.00 1028E22 100 04/30/08 07/24/07 000 4:875 5.022 101.00 35.00.00.00.00 28EE23 100 05/12/08 09/24/07 000 4:875 5.022 101.00 5.00.00.00.00 28EE74 100 05/12/08 09/24/07 000 3:750 5.009 99:92 5.000.00.00.00 28EE74 100 05/12/08 09/24/07 000 3:750 5.019 99:711 10.000.00.00 28EE74 100 05/12/08 08/31/07 000 3:750 5.019 99:711 10.000.00.00 28EE74 100 05/12/08 08/31/07 000 3:750 5.019 99:711 10.000.00.00 28EE74 100 05/12/08 08/31/07 000 2:625 4:867 98:814 5.000.000.00 28EE74 100 05/12/08 08/31/07 000 2:625 4:905 98:814 5.000.000.00 28EE74 100 05/12/08 08/31/07 000 2:625 4:905 98:814 5.000.000.00 28EE74 100 05/12/08 08/31/07 000 2:625 4:905 98:316 5.000.000.00 28EE74 100 05/12/08 08/31/07 000 2:625 4:905 98:316 5.000.000.00 28EE74 100 05/12/08 08/31/07 000 3:754 4:866 98:316 5.000.000.00 28EE74 100 05/12/08 08/31/07 000 3:754 4:866 98:316 5.000.000.00 28EE74 100 05/12/08 08/07/07 000 3:754 4:866 98:318 8:000.000.00 25EE74 100 05/12/08 08/07/07 000 3:754 4:866 98:318 8:000.000.00 25EE74 100 05/12/08 08/07/07 000 3:754 4:866 98:318 8:000.000.00 25EE74 100 05/12/08 08/07/07 000 3:754 4:866 98:318 8:000.000.00 25EE74 100 05/12/08 08/07/07 000 3:754 4:866 98:318 8:000.000.00 25EE74 100 05/12/08 08/07/07 000 3:754 4:866 98:318 8:000.000.00 25EE74 100 05/24/07 000 3:754 6.000.000.00 25EE74 100 05/24/07 000	T NOTE	912828EZ9	3/31/08	07/24/07	000	4.625	5.031	101.176	10,000,000.00	10.117.586.67
258729 100 04/30/06 04/23/470 000 4.875 5.022 101.009 5.000.000.000 2.8872 100 04/30/06 04/23/470 000 4.875 5.022 101.009 5.000.000.00 2.8872 100 04/30/06 07/24/470 000 4.875 5.022 101.009 5.000.000.00 2.8872 100 04/30/06 07/24/470 000 4.875 5.022 101.009 5.000.000.00 2.8872 100 05/12/06 07/24/470 000 3.750 5.009 99.721 5.000.000.00 2.8872 100 05/12/06 07/24/470 000 3.750 5.014 99.721 10.00 00.000.00 2.8872 100 05/12/06 07/24/470 000 3.750 4.869 99.221 5.000.000.00 2.8872 100 05/12/08 09/21/470 000 2.625 4.906 98.84 6.000.000.00 2.8872 100 05/12/08 08/21/470 000 2.625 4.906 98.84 6.000.000.00 2.8872 100 05/12/08 08/21/470 000 2.625 4.906 98.84 6.000.000.00 2.8872 100 05/12/08 08/21/470 000 2.625 4.906 98.84 6.000.000.00 2.8872 100 05/12/08 08/21/470 000 2.625 4.906 98.84 6.000.000.00 2.8872 100 05/12/08 08/21/470 000 2.375 4.860 98.36 6.000.000.00 2.8872 100 05/12/08 08/21/470 000 3.375 4.860 98.36 6.000.000.00 2.8872 100 02/12/08 08/21/470 000 3.375 4.907 98.314 5.000.000.00 2.8872 100 02/12/08 08/21/470 000 3.375 4.907 98.314 5.000.000.00 2.8872 100 02/12/08 08/21/470 000 3.375 4.907 98.314 5.000.000.00 2.8872 100 02/12/08 08/21/470 000 3.375 4.588 98.18 8.000.000.00 000 000 000 000 000 000 0	258E29 100 04/30/06 07/34/70 000 4.875 5.022 101.009 5.000.000.00 0.288E29 100 04/30/06 07/34/70 000 4.875 5.022 101.009 5.000.000.00 0.288E29 100 04/30/06 07/34/70 000 4.875 5.022 101.009 5.000.000.00 0.288E74 100 05/12/06 07/34/70 000 4.875 5.022 101.009 5.000.000.00 0.288E74 100 05/12/06 07/34/70 000 3.750 5.009 99.721 5.000.000.00 0.288E74 100 05/12/06 07/34/70 000 3.750 5.009 99.721 5.000.000.00 0.288E74 100 05/12/06 07/34/70 000 3.750 4.889 99.921 5.000.000.00 0.288E74 100 05/12/06 07/34/70 000 2.625 4.905 88 85 5.000 000.00 0.288E75 100 05/12/08 08/32/70 000 2.625 4.905 88 85 5.000 000.00 0.288E75 100 05/12/08 08/32/70 000 2.625 4.905 88 85 5.000 000.00 0.288E75 100 12/12/08 08/32/70 000 2.625 4.905 88 85 5.000 000.00 0.288E75 100 12/12/08 08/32/70 000 3.375 4.905 88 35 6.000 000 000 0.288E75 100 12/12/08 08/32/70 000 3.375 4.905 88 35 6.000 000 000 0.288E75 100 12/12/08 08/22/70 000 3.375 4.905 88 35 6.000 000 000 0.288E75 100 12/12/08 08/22/70 000 3.375 4.905 88 35 6.000 000 000 0.288E75 100 12/12/09 08/22/70 000 3.375 4.905 88 35 6.000 000 000 000 0.388E75 100 12/12/09 08/22/70 000 3.375 4.905 88 35 6.000 000 000 000 0.388E75 100 12/12/09 08/22/70 000 3.375 4.905 88 35 6.000 000 000 000 000 000 000 000 000 0	T NOTE	312828EZ5	3/31/08	07/24/07	000	4.625	5.026	101.180	10,000,000.00	10,117,977.29
2282C9 100 04/30/08 07/24/07 000 4.875 5.022 101.09 5.000.000.00 2282C9 100 04/30/08 07/24/07 000 4.875 5.022 101.09 5.000.000.00 2282T4 100 05/12/08 07/24/07 000 3.750 5.009 9.721 5.000.000.00 2282T4 100 05/12/08 07/24/07 000 3.750 5.009 9.721 5.000.000.00 2282T4 100 05/12/08 08/731/07 000 3.750 5.009 9.721 5.000.000.00 2282T3 100 05/12/08 08/731/07 000 3.750 5.009 9.721 5.000.000.00 2282T3 100 05/12/08 08/731/07 000 2.625 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 2.625 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 2.625 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 2.625 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 2.625 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/08 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/09 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/09 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/09 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/09 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/09 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/09 08/731/07 000 3.755 4.960 98 886 5.000.000.00 2.8282T3 100 05/12/09 08/731/07 000 3.755 4.960 98 886 5.000 000.00 2.8282T3 100 05/12/09 08/731/07 000 3.755 4.960 98 886 5.000 000.00 2.000 000 000 000 000 000 00	228EC9 100 04/30/08 07/24/07 000 4.875 5.022 101.09 5.000.000.00 282EEC9 100 04/30/08 07/24/07 000 4.875 5.022 101.09 5.000.000.00 282EEC9 100 05/12/08 07/24/07 000 3.750 5.009 99.721 5.000.000.00 282EEC9 100 05/12/08 08/724/07 000 3.750 5.009 99.721 5.000.000.00 282EEC9 100 05/12/08 08/724/07 000 3.750 5.019 99.721 5.000.000.00 282EEC9 100 05/12/08 08/724/07 000 3.750 5.014 99.721 5.000.000.00 282EEC9 100 05/12/08 08/724/07 000 2.625 4.867 98.84 6.000.000.00 282EEC9 100 05/12/08 08/724/07 000 2.625 4.901 98.84 6.000.000.00 282EEC9 100 05/12/08 08/724/07 000 2.625 4.906 98.85 6.000.000.00 282EEC9 100 12/12/08 08/724/07 000 3.375 4.860 98.36 6.000.000.00 282EEC9 100 12/12/08 08/724/07 000 3.375 4.860 98.36 6.000.000.00 282EEC9 100 12/12/08 08/724/07 000 3.375 4.860 98.36 6.000.000.00 282EEC9 100 12/12/08 08/724/07 000 3.375 4.860 98.38 8.000.000.00 282EEC9 100 12/12/08 08/724/07 000 3.375 4.860 98.38 8.000.000.00 282EEC9 100 12/12/08 08/724/07 000 3.375 4.860 98.38 8.000.000.00 20 282EEC9 100 12/12/08 08/07/07 000 3.375 4.668 98.81 8.000.000.00 20 282EEC9 100 12/12/08 08/07/07 000 3.375 4.689 98.81 8.000.000.00 20 282EEC9 100 12/12/08 08/07/07 000 3.375 4.689 98.81 8.000.000.00 20 20 20 20 20 20 20 20 20 20 20 20 2	UNITED		04/30/08	04/03/07	000	4.875	4.879	99.992	30,000,000.00	29,997,656.25
228274 100 05/15/00 07/24/07 000 4.875 5.022 101.00 5.000.000.00 228274 100 05/15/00 07/24/07 000 3.750 5.022 101.00 5.000.000.00 228274 100 05/15/00 07/24/07 000 3.750 5.014 99.721 10.000.000.00 228223 100 05/15/00 07/24/07 000 3.750 5.014 99.721 10.000.000.00 22823 100 05/15/00 07/24/07 000 2.625 4.987 98.14 5.000.000.00 22823 100 05/15/00 08/03/07 000 2.625 4.901 98.84 5.000.000.00 22823 100 05/15/00 08/03/07 000 2.625 4.901 98.84 5.000.000.00 22823 100 05/15/00 08/03/07 000 2.625 4.901 98.84 5.000.000.00 22823 100 05/15/00 08/03/07 000 2.625 4.901 98.84 5.000.000.00 228275 100 12/15/00 08/03/07 000 2.625 4.901 98.85 5.000.000.00 228275 100 12/15/00 08/03/07 000 3.375 4.860 98.85 65 5.000.000.00 228275 100 12/15/00 08/03/07 000 3.375 4.860 98.85 65 5.000.000.00 228275 100 12/15/00 08/03/07 000 3.375 4.860 98.815 8.000.000.00 2.000 228275 100 12/15/00 08/03/07 000 3.375 4.860 98.815 8.000.000.00 2.000 228275 100 12/15/00 08/03/07 000 3.375 4.860 98.815 8.000.000.00 2.000 228275 100 12/15/00 08/03/07 000 3.375 4.860 98.815 8.000.000.00 2.000 228275 100 12/15/00 08/03/07 000 3.375 4.568 98.815 8.000.000.00 2.000 228275 100 12/15/00 08/03/07 000 3.375 4.568 98.915 8.000.000.00 2.000 228275 100 12/15/00 08/03/07 000 3.375 4.580 98.915 8.000.000.00 2.000 228275 20 100 12/15/00 08/03/07 000 3.375 4.580 98.915 8.000.000.00 2.000 20.000	228274 100 05/15/08 07/24/77 000 4.875 5.022 101.0 5.000 2000.000 200.000 200.000 200.000 25/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 07/24/77 000 13/25/05 5.022 101.0 5/15/08 08/25/77 000 13/25/05 5.022 101.0 5/15/08 08/25/77 000 13/25/05 5.022 101.0 5/15/09 08/25/05 08/25/05 08/25/05/05/05/05/05/05/05/05/05/05/05/05/05	T NOTE	912828FC9	04/30/08	07/24/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58
222274 100 05/14/08 07/24/07 000 3/750 5.049 99/721 5.000 000.000 000 000 000 000 000 000 0	228274 100 05/12/08 07/24/07 000 3/750 5.049 99:772 5.000 000.00 000 000 000 000 000 000 00	T NOTE	912828FC9	04/30/08	07/24/07	000	4.875	5.022	101.009	5,000,000.00	5,050,441.58
T NOTE (99.05) 9.1222EPT4 100 05/15/08 07/31/07 000 3.750 4.867 99.921 5.000,000.00 0.00 0.00 0.00 0.00 0.00 0	258723 100 65/12/00 07/11/07 000 3.750 4.859 99.24 5.000 000.0	T NOTE	912828DT4	05/15/08	07/24/07	000	3.750	5.009	99.721	10 000,000,00	4,986,056.39
25A23 1100 65/12/08 80/71/07 000 2.625 4.901 98.844 5000 000.0	25.5.2 110 05/15/06 08/731/07 000 2.625 4.901 98 834 5.000 000.00 000 2.555 2.552 110 05/15/06 08/731/07 000 2.625 4.906 98 834 5.000 000.00 000 2.555 2.502	T NOTE	912828DT4	5/15/08	07/31/07	000	3.750	4.869	99.921	5,000,000.00	4.996.068.28
228.22 100 05/12/08 08/03/07 000 2.625 4.901 38.40 6.000.000.00 2.828.23 100 05/12/08 08/03/07 000 2.625 4.906 38.836 5.000.000.00 2.828.23 100 05/12/08 08/03/07 000 2.625 4.906 38.836 5.000.000.00 2.828.23 100 05/12/08 08/03/07 000 2.625 4.906 38.836 5.000.000.00 2.828.25 100 12/12/08 08/03/07 000 3.375 4.866 38.35 5.000.000.00 2.828.25 100 12/12/08 08/03/07 000 3.375 4.866 38.35 100 00.000.00 2.828.25 100 12/12/08 08/03/07 000 3.375 4.866 38.318 5.000.000.00 2.828.25 100 12/12/08 08/03/07 000 3.375 4.866 38.318 5.000.000.00 2.828.25 100 12/12/08 08/03/07 000 3.375 4.686 38.318 5.000.000.00 2.828.25 100 12/12/08 08/07/07 000 3.375 4.689 38.318 5.000.000.00 2.828.25 100 12/12/08 08/07/07 000 3.375 4.689 39.31 5.000.000.00 2.828.25 100 12/12/08 08/07/07 000 3.375 4.689 39.510 5.000.000.00 2.828.25 100 12/12/08 08/07/07 000 3.375 4.689 39.510 5.000.000.00 2.828.25 100 12/12/08 08/07/07 000 3.375 4.689 39.510 5.000.000.00 2.000.00 2.000.00 2.000.000.	28.28.23 100.05/15/06.08/03/07 000 2.625 4.901 88.814 06.00.000.00.00 28.28.23 100.05/15/06.08/03/07 000 2.625 4.906 88.815 5.000.000.00 28.28.23 100.05/15/06.08/03/07 000 2.625 4.906 88.815 5.000.000.00 28.28.75 100.15/15/06.08/03/37/07 000 3.375 4.866 88.35 5.000.000.00 28.28.75 100.15/15/06.08/03/37/07 000 3.375 4.866 88.35 8.000.000.00 28.28.75 100.15/15/06.08/03/37/07 000 3.375 4.901 88.304 5.000.000.00 28.28.75 100.15/15/06.08/03/07 000 3.375 4.668 88.818 8.000.000.00 28.28.75 100.15/15/08.08/03/07 000 3.375 4.688 88.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 88.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 88.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 88.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 88.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 88.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 88.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 88.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 89.818 8.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 89.818 8.000.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 89.818 8.000.000.000.00 28.28.75 100.12/15/08.08/03/07 000 3.375 4.688 89.818 8.000.000.000.000.000.000.000.000.000.	T NOTE	912828AZ3	15/08	07/31/07	000	2.625	4.857	98.834	5,000,000.00	4,941,720.45
228223 1000 65/12/00 8 08/33/97 000 2.625 4.906 88:836 5.000.000.000 2.628 2.805 5.000.000.000 2.808 2.805 2	28.22.3 100.05/12/06.08/03/07 000 2.625 4.906 88.36 5.000.000.00 28.28.72 100.05/12/08.08/03/07 000 2.625 4.906 88.36 5.000.000.00 28.28.72 100.02/12/08.09/03/07 000 3.375 4.866 98.36 5.000.000.00 28.28.72 100.12/12/08.09/03/07 000 3.375 4.866 98.36 5.000.000.00 28.28.72 100.12/12/08.09/03/07 000 3.375 4.997 98.314 5.000.000.00 28.28.72 100.12/12/08.09/03/07 000 3.375 4.997 98.314 5.000.000.00 28.28.72 100.12/12/08.08/07/07 000 3.375 4.568 98.818 5.000.000.00 28.28.72 100.12/12/08.08/07/07 000 3.375 4.568 98.818 5.000.000.00 28.28.72 100.12/12/08.08/07/07 000 3.375 4.568 98.818 5.000.000.00 28.28.72 100.12/12/08.08/07/07 000 3.375 4.568 98.818 5.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08.08/07/07 000 4.750 5.088 99.570 50.000.000.00 28.28.72 100.12/12/08/08/08/07/07/07/07/07/07/07/07/07/07/07/07/07/	T NOTE (	912828AZ3	80/17/98	08/03/07	000	2.625	4.901	98.840	6,000,000.00	5,930,411.01
228A23 100 05/12/08 08/03/07 000 2.622 4.906 98:366 5.000.000.00 2.623 2.805 4.000 08:36 5.000.000.00 2.805	228275 100 05/12/08 07/23/07 000 2.625 4.906 98.366 5.000.000.00 2.82875 100 12/12/08 07/23/07 000 3.375 4.866 98.356 5.000.000.00 2.828875 100 12/12/08 07/23/07 000 3.375 4.866 98.356 5.000.000.00 2.828875 100 12/12/08 08/23/07 000 3.375 4.967 98.304 5.000.000.00 2.828875 100 12/12/08 08/23/07 000 3.375 4.991 98.311 5.000.000.00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 00 00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 00 00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 00 00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 00 00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 98.818 8.000.000.00 00 00 2.828875 100 12/12/08 08/07/07 000 3.375 4.688 99.559 6.08 000.000.00 00 00 00 00 00 00 00 00 00 0	T NOTE (	912828AZ3	12/08	08/03/01	000	2.625	4.906	98.836	5,000,000.00	4,941,813.86
228876 100 12/12/08 07/23/07 000 3.375 4.860 58.356 5.000.000.00 28.875 20.000.000.00 28.875 20.000.000.00 28.875 20.000.000.000.00 28.875 20.000.000.000.000 3.375 4.866 58.358 10.000.000.00 28.875 20.000.000.000 3.375 4.907 58.311 5.000.000.000 28.875 20.000.000.000 28.875 20.000.000.000 28.875 20.000.000.000 3.375 4.907 58.311 5.000.000.000 28.875 20.000.000.000 3.375 4.568 58.818 8.000.000.000 20.000.000 28.875 20.000.000.000 3.375 4.583 58.915 5.000.000.000 20.000.000 20.000.000 20.000.00	228876 100 12/15/08 07/23/07 000 3.375 4.860 98.356 5.000.000.00 28.8875 100 12/15/08 07/23/07 000 3.375 4.866 98.356 5.000.000.00 28.8875 100 12/15/08 07/23/07 000 3.375 4.907 98.311 5.000.000.00 28.8875 100 12/15/08 07/23/07 000 3.375 4.907 98.311 5.000.000.00 28.8875 100 12/15/08 08/08/07 000 3.375 4.907 98.311 5.000.000.00 28.8875 100 12/15/08 08/08/07 000 3.375 4.568 98.915 5.000.000.00 18.88875 100 12/15/08 08/07/07 000 3.375 4.589 98.915 5.000.000.00 18.88875 100 12/31/08 08/07/07 000 3.375 4.589 98.915 5.000.000.00 10.00	T NOTE	912828AZ3	05/15/08	08/03/01	000	2.625	4.906	98.836	4,000,000.00	3,953,451.09
228876 100 12/15/608 07/23/07 000 31375 41866 981358 100 000 0000 000 000 200 000 2288776 100 12/15/608 07/23/07 000 31375 41907 981341 5.000 12/15/608 07/23/07 000 31375 41907 981341 5.000 100 100 100 100 100 100 100 100 100	228876 100 12/15/08 07/23/07 000 3.375 4.866 98.316 30.000.000.000 228876 100 12/15/08 08/723/07 000 3.375 4.901 98.314 5.000.000.00 228876 100 12/15/08 08/723/07 000 3.375 4.901 98.311 5.000.000.00 228876 100 12/15/08 08/07/07 000 3.375 4.668 98.818 8.000.000.00 228876 100 12/15/08 08/07/07 000 3.375 4.668 98.818 8.000.000.00 228876 100 12/15/08 08/07/07 000 3.375 4.668 98.818 8.000.000.00 12828876 100 12/15/08 08/07/07 000 3.375 4.668 98.818 8.000.000.00 00 228876 100 12/15/08 08/07/07 000 3.375 4.668 98.818 8.000.000.00 00 2288876 100 12/15/08 08/07/07 000 3.375 4.668 98.818 8.000.000.00 00 00 228888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 12/15/08 08/07/07 000 3.375 4.668 99.559 000.000.00 00 128888 100 1	T NOTE	912828BT6	12/15/08	07/23/07	000	3.375	4.860	98.366	5,000,000.00	4,918,301.74
R28BEG 100 12/15/08 08/723/07 000 3.375 4.997 98.311 5.000.000.00 000 28.875 100 12/15/08 08/08/2707 000 3.375 4.997 98.311 5.000.000.00 000 28.875 100 12/15/08 08/08/07 000 3.375 4.568 98.318 8.000.000.00 000 23.525 25.000.000.00 000 23.525 25.000.000.00 000 23.525 25.000.000.00 000 23.525 25.000.000.00 00 000 22.525 25.000.000.00 00 000 22.525 25.000.000.00 00 00 000 25.000 25.000.000.00 00 00 000 25.000.000.00 00 000 25.000.000.00 00 000 25.000.000.00 00 000 25.000.000.00 00 00 000 25.000.000.00 00 00 000 25.000.000.00 00 000 25.000.000.00 00 000 25.000.000.00 00 00 000 25.000.000.00 00 00 000 25.000.000.00 00 00 000 25.000.000.000.00 00 00 000 25.000.000.000.00 00 000 25.000.000.000.00 00 000 25.000.000.000.000.000.000.000.000.000.0	228EFG 100 12/15/08 07/23/07 000 3.375 4.997 98.311 5.000.000.00 000 28.875 100 12/15/08 07/23/07 000 3.375 4.997 98.311 5.000.000.00 000 28.875 100 12/15/08 08/08/07 000 3.375 4.568 98.818 8.000.000.00 000 3.375 4.568 98.818 8.000.000.00 100 22.825 10 100 12/15/08 08/07/07 000 3.375 4.583 98.915 5.000.000.00 10 828676 100 12/31/08 08/07/07 000 4.756 5.08 99.570 20.000.00.00 11 12/31/08 08/07/07 000 4.756 5.08 99.559 6.915 000.000.00 11 12/31/08 08/07/07 000 4.756 5.08 99.659 618.000.000.00 01	T NOTE	912828BT6	12/15/08	07/23/07	000	3.375	4.866	98.358	10,000,000.00	9,835,822.23
R28BTG 100 12/15/08 08/723/97 000 3.375 4.668 98.818 8.000.000.00 828BTG 100 12/15/08 08/07/07 000 3.375 4.668 98.818 8.000.000.00 828BTG 100 12/15/08 08/07/07 000 3.375 4.563 98.915 5.000.000.00 1828GBG 100 12/31/08 08/08/07 000 4.750 5.088 99.570 20.000.000.00 1828GBG 12/31/08 08/08/07 000 4.750 5.088 99.570 20.000.000.00 1828GBG 12/31/08 08/18/07 000 4.401 4.808 99.559 618.000.000.00 61	PSENTE 100 12/15/08 08/07/30/70 000 3.375 4.668 98.818 8.000.000.00 8288TF 101 12/15/08 08/07/70 000 3.375 4.668 98.918 8.000.000.00 8288TF 101 12/15/08 08/07/70 000 3.375 4.668 98.918 8.000.000.00 8288TF 101 12/15/08 08/07/70 000 3.375 4.688 98.915 5.000.000.00 1828TF 101 12/15/08 08/07/70 000 3.375 4.688 98.915 5.000.000.00 12 12/15/15/15/15/15/15/15/15/15/15/15/15/15/	T NOTE	912828BT6	12/15/08	07/23/07	000	3.375	4.907	98.304	5,000,000.00	4,915,176.74
R28BTG 100 12/12/08 08/08/07 000 3.375 4.568 98.818 8.000.000.00 00 828BTG 100 12/12/08 08/08/07 000 3.375 4.583 98.915 5.000.000.00 1828GBD 100 12/31/08 06/08/07 000 4.756 5.038 99.57D 20.000.000.00 1828GBD 12/31/08 06/08/07 000 4.756 5.038 99.57D 20.000.000.00 1828GBD 12/31/08 06/08/07 000 4.701 4.808 99.659 618.000.000.00 61	R28EFG 100 12/15/08 60/80/70 000 3.375 4.568 98.818 8.000.000.00 00 828EFG 100 12/15/08 60/97/70 000 3.375 4.583 98.915 5.000.000.00 1828EFD 100 12/31/08 06/08/07 000 4.756 5.088 99.570 20.000.000.00 1828EFD 100 12/31/08 06/08/07 000 4.750 5.088 99.570 20.000.000.00 1828EFD 18.41%(C) 4.401 4.808 99.659 618,000.000.00 G1	T NOTE	912828BT6	12/12/08	07/23/07	000	3.375	4.901	98.311	5,000,000.00	4,915,567.37
228EF6 100 12/11/08 08/07/07 000 3.375 4.583 98.915 5,000,000.00 828CBD 100 12/31/08 06/08/07 000 4.756 5.038 99.570 20,000,000.00 18.418(C) 4.401 4.808 99.659 618,000,000.00 61	228876 10012/14/08 08/07/07 000 3.375 4.583 98-915 5.000.000.00 1 2286280 10012/14/08 06/08/07 00 4.750 5.088 99.570 20.000.000.00 1 18.41%(C) 4.401 4.808 99.659 618.000.000.00 61	T NOTE	912828BT6	12/15/08	08/08/07	000	3.375	4.668	98.818	8,000,000.00	7,905,461.07
R28GB0 100 12/31/08 06/08/07 000 4.750 5.038 99.570 20.000.000 1 18.41%(C) 4.401 4.808 99.659 618.000.000.00 63	828GB0 100 12/31/08 06/08/07 000 4.750 5.038 99.570 20,000,000.00 18.41%(C) 4.401 4.808 99.559 618,000,000.00 6	Ε«	912828BT6	12/15/08	08/01/01	000	3.375	4.583	98.915	5,000,000.00	4,945,725.54
18.41%(C) 4.401 4.808 99.659 618,000,000.00	18.41%(C) 4.401 4.808 99.559 618,000,000.00 6	T. NOTE	912828GB0	12/31/08	06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
18.41%(C) 4.401 4.808 49.659 618,000.00.00	18.41%(C) 4.401 4.808 99.559 6.18.700.000.000						1 1 1	1 4	1 0		1 0
		. (Inv Type) 12 TREASURY	NOTES	18.41%	(C)		4.401	4.808	74.654	00.000,000,81a	041,892,920.60



#### 4 1 5 - 5 5 4 - 4 4 8 7 SAN FRANCISCO CITY/COUNTY OF MR. DANIEL DALY

PAGE:

RUN: 09/04/07 09:52:47	BOOK VALUE	4 0 2 2 2 2 2 2 2 2	4.977.298.61	4,976,001,39	12,856,801.39	9,828,247.22	34,302,245.83	47,558,638.89	19,505,138.89	24.335.000.00	9,744,086.11	14,586,300.00	23,779,977.78	42,827,812.50	10 116 177 70	23.939.062.50	23.912.166.67	23,898,611.11	47,744,708.33	14,327,700.00	24,321,625.00	23,845,416.67	47,590,958.33	620,475,590.01	2 975 632 50	4,976,500.00	7,952,132.50		37,696,168.89	9,958,755.56	19,823,644.44	8,926,755.00	11,892,270.00	4,958,085.42	6 957 504 17	7,950,400.00	11,847,928.67	8,885,025.00
RUN: 0	PAR VALUE SHARES	000 000 1	5,000,000,00	5,000,000.00	13,000,000.00	10,000,000.00	35,000,000.00	50,000,000.00	20,000,000.00	25,000,000,00	10,000,000.00	15,000,000.00	25,000,000.00	45,000,000.00	20,000,000,00	25,000,000.00	25,000,000,00	25,000,000.00	50,000,000.00	15,000,000.00	25,000,000.00	25,000,000.00	50,000,000,00	645,000,000.00	3 000 000 0	5,000,000.00	8,000,000.00		38,000,000.00	10,000,000.00	20,000,000.00	9,000,000.00	12,000,000.00	5,000,000.00	7 000 000 000 00	8,000,000.00	12,000,000.00	9,000,000.00
	BOOK	1 0 0 0	99.546	99.520	868.86	98.282	98.006	95.117	97.526	97.340	97.441	97.242	95.120	95.173	99.590	95.756	95.649	95.594	95.489	95.518	97.287	95.382	95.182	96.198	188	99.530	99.402		99.200	99.588	99.118	99.186	99.102	99.162	90.117	99.380	98.733	98.723
/07	TRDNG	4 691	4.691	4.693	5.207	5.199	5.194	5.162	5.219	5.178	5.224	5.183	5.247	5.217	2 106	5.065	5.102	5.105	5.016	5.088	4.996	5.127	5.090	5.125	5 173	4.722	4.891		5.181	5.141	5.166	5.182	5.176	5.158	102.C	4.679	5.192	5.176
ENTORY OF 8/31/07 ICC#	CUPN	4.670	4.670	4.670	5.150	5.110	5.090	4.910	5.090	5.040	5.090	5.040	4.991	4.965	4 9 2 2	4.850	4.880	4.880	4.790	4.860	4.860	4.890	4.845	4.931	130	4.700	4.861	-	5.140	5.120	5.120	5.140	5.130	5.115	9. T34			5.110
INVEN INGASOF EY IS ICC# ATE BASIS	SAF/ PURP	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000		0	000			000	000	000	000	000	000	000	000	000	000
629	PURCHASE DATE	08/28/07	08/28/07	08/28/07	08/15/07	10/60/10	06/25/07	01/04/07	04/01/07	07/05/07	07/19/07	07/18/07	02/14/07	02/16/07	02/28/0/	03/23/07	03/20/07	03/20/07	03/09/07	03/20/07	08/15/07	04/12/07	04/05/07	(C)	70/86/107	10/03/07 08/28/07	24% (C)		07/13/07	08/13/07	07/11/07	07/24/07	07/27/07	08/07/07	01/13/01	08/31/07	07/27/07	08/02/07
CO EM	MATURITY (TICKER)	10/01/07	10/02/07	10/04/07	10/31/07	11/07/07	11/13/07	12/28/07	01/02/08	01/11/08	01/16/08	01/31/08	02/01/08	02/07/08	02/07/08	02/01/08	02/04/08	02/08/08	02/11/08	02/15/08	03/03/08	03/17/08	03/28/08	18.55%(C)	70/46/70 70/01/00	10/03/01	. 243		70/11/07 07/13/07	10/11/60	09/11/07	09/19/07	09/28/07	10/05/07	10/11/07	10/18/07	10/24/07	10/31/07
I N V E	FUND NO.	100	100	100	100	100	100	100	100	100	100	100	100	00T	100	100	100	100	100	100	100	100	100		100	100	NOTES		100	100	100	100	100	100	100	100	100	100
	CUSIP	313588MK8	313588ML6	313588MN2	313588NR2	313588NY7	1	DI	313588RG2	i	313588RW7		DI	SN DI SISSESSNE	1 1	I		SN DI 313588SV8	DI	DI	313588TV7	313588UK9	HQ	DISCOUNT NOTES	SATOLOGIC	313312MM9	CREDIT DISCOUNT		313384LK3	313384LP2	313384LV9	313384LX5	313384MG1	313384MPI	313384NB1	313384NC9	313384NJ4	313384NR6
	DESCRIPTION	FANNIE MAE	FANNIE MAE	FANNIE MAE	FANNIE MAE	FANNIE MAE	1	FEDERAL NATE MTG ASSN	Fannie Mae Federal Natt MTG assn	2	FANNIE MAE			PEDERAL NATE MIG ASSN	NATE.	NATE	FNMA DISCOUNT NOTES	FEDERAL NATE MTG ASSN	MTG	FEDERAL NATE MTG ASSN	FANNIE MAE	FINMA DISCOUNT NOTES	PEDERAL NATE MTG ASSN	(Inv Type) 41 FNMA DISCOUNT NOTES	Product coor	FARM CREDIT BANK	(Inv Type) 42 FARM C		FHLB	ы	H H	Н	H	H	-		m in	FHLB
(NIEPT)	INVSMT No.	A 41758	A 41759	A 41763					A 41682					A 41569	41589	41605	41599		41588	41601		A 41635		SUBTOTAL	41300	41760	SUBTOTAL		A 41683	A 41744	41687				A 41692			



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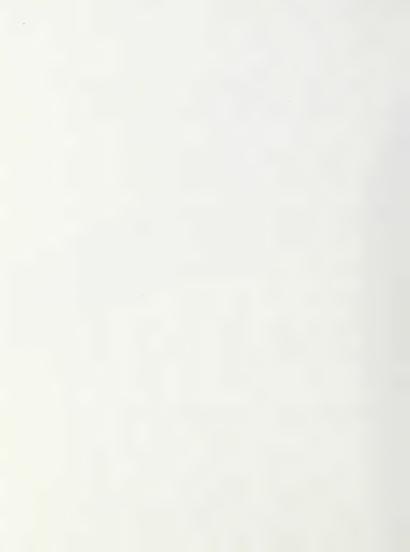
8 7-			0 5	11	
PAGE: 3	BOOK VALUE		5.922.422.50	48.749.486.11	
	PAR VALUE SHARES		6,000,000.00		
4 4 8 7 7	BOOK		98.707	97.499	007 400
R Y /07	TRDNG		5.182	5.159	7 150
15-5 NTO PF 8/31 C#	CUPN		5.115	5.030	5 030
AS O AS O IS IC BASI	SAF/ PURP		000	000	000
DANTEL DALY 415-554-4487  INVESTMENT OFFRANTORY TORY  INVESTMENT OFFRANTORS  MAJOR GORT KRY IS ICC#  SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE PURP	1 1 1 1 1	100 11/02/07 08/03/07 000 5.115 5.182 98.707	100 11/09/07 05/14/07 000 5.030 5.159 97.499	100 11/09/07 05/14/07 000 5 030 5 159 97 499
ESTME ESTME TMENTS OU MAJOR SETTLE	MATURITY (TICKER)	1 1 1 1 1 1 1	11/02/07	11/09/07	11/09/07
DAN I INVES	FUND NO.	1	100	100	100
M M	CUSID		313384NT2	313384PA1	313384PA1
	ESCRIPTION		H L B	H L B	m 1 m

BOOK VALUE	5,922,422.50	48,749,486.11	38,999,588.89	39,540,055.56	5,938,000.00	9,881,988.89	9,875,127.78	9,867,972.22	9,791,155.56	19,486,861.11	24,376,856.25	24,382,068.06	24,214,340.28		419,665,760.36	24.158.173.61	23,594,606.67	14,687,625.00	32,374,778.33	48,527,777.78	40,280,578.33	38,601,400.00	24,616,555.56	34,190,022.22	31,224,853.33	9,782,688.89	14,389,541.67	47,509,601.39	23,931,166.67	6,825,700.00	15,462,088.89	28,541,042.50	30,440,306.67	9,646,322.22	23,934,862.50	15,255,853.33		537,975,545.56		24,894,069.44	38,972,711.11	24,668,861.11	48,926,993.06
PAR VALUE SHARES	6,000,000.00	50,000,000.00	40,000,000.00	40,000,000.00	6,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	20,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00		77,000,000,000	25,000,000,00	24,000,000.00	15,000,000.00	33,000,000.00	50,000,000.00	42,000,000.00	40,000,000.00	25,000,000.00	35,000,000.00	32,000,000.00	10,000,000.00	15,000,000.00	50,000,000.00	25,000,000.00	7,000,000.00	16,000,000.00	30,000,000.00	32,000,000.00	10,000,000.00	25,000,000.00	16,000,000.00		557,000,000.00		25,000,000.00	40,000,000.00	25,000,000.00	50,000,000.00
BOOK	98.707	97.499	97.499	98.850	796.86	98.820	98.751	98.680	97.912	97.434	97.507	97.528	96.857	1 0	30.202	96,633	98.311	97.918	98.105	94.056	92.906	96.504	98.466	94.686	97.578	97.827	95.930	95.019	95.725	97.510	96.638	95.137	95.126	96.465	95.739	95.349		96.584	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	99.576	97.432	98.675	97.854
TRDNG	5.182	5.159	5.159	4.927	5.012	4.999	5.002	4.966	5.188	5.209	5.141	5.126	4.827	1 0	0.000	5.205	5.198	5.208	5.188	5.152	5.245	5.176	5.007	5.200	5.196	5.193	5.108	5.227	5.056	5.107	5.112	5.070	5.167	4.748	4.811	4.919	1 1 1 1 1 1	5.135		5.282	5.214	5.310	5.299
CUPN	5.115	5.030	5.030	4.870	4.960	4.940	4.940	4.900	5.080	5.075	5.013	4.999	4.675	1 0	0 1	5.030	5.110	5.100	5.090	5.000	5.030	4.995	4.930	5.080	5.070	5.080	4.900	4.967	4.840	4.980	4.940	4.825	4.915	4.580	4.606	4.690	1	4.961	1	5.260	5.080	5.240	5.185
SAF/ PURP	000	000	000	000	000	000	000	000	000	000	000	000	000			000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000				000	000	000	000
PURCHASE							08/29/07		08/15/07				08/11/01		() ()	02/27/07	10/60/10	06/25/07	07/16/07							07/23/07		02/08/07	03/23/07	08/15/07		04/03/07	03/31/08 04/09/07	10/52/80		08/27/07		\$ (C)		70/60/80 70/70/60	03/20/07	06/19/07	04/24/07
MATURITY (TICKER)									01/10/08		01/25/08		04/15/08	1 0 1		10/26/07		11/19/07	11/27/07																	08/18/08		16.08%(C)		70/10/60	09/18/07		
FUND NO.	100	100	100	100	100	100	100	100	100	100	100	100	100	O Lancas		100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	007	100	100				100	100	100	100
CUSIP	313384NT2	313384PA1	313384PA1	313384PE3	313384PF0	313384 PQ6	313384PV5	313384QB8	313384RQ4	313384RW1	313384SF7	313384SF7	313384VQ9	1000	HOME BOARN DES	P D 313396NL3	313396NW9	313396PL1	313396PU1		P D 313396QD8	P D 313396QE6	313396QE6	313396QH9	313396009	313396QX4	D 3133968C8	Ω	Ω	313396SY0		Ω.	Ω	313336XQI	313396ZR7	313396050		COUNT NOTES		9497F1W71	90485TWT3	4662J1WJ5	0660P1WL1
INVSMT NO. DESCRIPTION	41734 F H L	41654 F H L	41659 F H L	41752 F H L	41767 F H L	41761 F H L	41762 F H L	41756 F H L	41747 F H L	H	41721 F H L	H	A 41751 F H L B	A	SOBROTHER (THE TYPE) AS EMPRESS	A 41578 FEDL HOME LLN MTG CORP	A 41679 FREDDIE MAC	A 41670 FREDDIE MAC	A 41684 FREDDIE MAC	41645 FREDDIE MAC	A 41571 FEDL HOME LLN MTG CORP	A 41615 FEDL HOME LLN MTG CORP	41750	41673	41672	A 41695 FREDDIE MAC	A 41613 FEDL HOME LLN MTG CORP	FEDL HOME LLN MTG			FREDDIE MAC	FEDL HOME LLN MTG				A 41755 FREDDIE MAC		SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES		PARCO PARCO P	ALEGS HATON BANK CP	41666	BOA CP



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PAGE: 4 RUN: 09/04/07 09:52:47	BOOK VALUE	48,919,791.67	48,667,625.00	39,125,155.56	29,605,666.67	48,687,229.17	24 668 999 17	19,582,277.78	44,030,625.00	19,492,600.00	36 301 565 00	19.538.300.00	48,697,944.44	628,372,824.73		20,000,000.00	20,000,000.00	50,000,000.00	30,000,000.00	30,000,000.00	35.000.000.00	50.000.000.00	50,000,000.00	50,000,000.00	420,000,000.00	100,000.00	200,000.00	10,000,000.00	10,000,000,00	10,000,000.00	10,000,000.00	45,000,000.00
RUN: 09	PAR VALUE SHARES	50,000,000.00	50,000,000.00	40,000,000.00	30,000,000.00	26,000,000,00	25,000,000,00	20,000,000.00	45,000,000.00	20,000,000.00	27,000,000,00	20,000,000,00	50,000,000.00	642,000,000.00		50,000,000.00	50,000,000.00	50,000,000.00	30,000,000.00	30,000,000,00	35.000.000.00	50.000.000.00	50,000,000.00	50,000,000.00	420,000,000.00	100,000.00	200,000.00	10,000,000.00	10.000,000.00	10,000,000.00	10,000,000.00	45,000,000.00
4 4 8 7	IG BOOK	1				7 997.374				4 97.463			1 97.396	2 97.877					0 100.000					5 100.000	0 100.000	0 100.000	5 100.000		0 100.000		0 100.000	0 100.000
T O R Y 8/31/07	N TRDNG E YIELD	1				5 217					5 330		5 5.231	0 5.282					5.250					5 5.285	5.270	0 4.500	5 5.065		5.450		0 5.350	0 5.350
ru	CUPN					D. 180					7 190			5.170	1				5.250					5.285	5.270	4.500	5.065		5.450		5,350	5.350
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A N I E L D A L Y 4 1  N V E S T W E N T N V E N  INVESTMENTS OUTSTANDING AS OF  MAJOR SORT KEY IS ICC#  SETTLEMENT DATE BASIS	MATURITY PURCHASE (TICKER) DATE				10/02/07 07/03/07					01/02/08 07/09/07			02/08/08 08/08/07	18.79%(C)					09/18/07 03/16/07					12/28/07 04/09/07	12.56%(C)	11/02/07 11/02/06 07/16/08 07/16/07	.01%(C)		01/19/08 01/19/07	04/17/08 04/18/07	06/07/08 06/07/07	1.35%(C)
DANIEL INVESTMENTS INVESTMENTS	FUND MA				100 10					100 01									100 09					100 12		100 11			100 01		100 06	TONTHLY
ж	CUSIP	0660PIWM9	0660P1WR8	0660P1X22	90485LX29	90485LXJ2	90485LYD4	90485LZQ4	90485LZT8	90485JA29	066000045	90485JA94	066020285	PAPER DISC		06050GD64	06050GD64	06050GD72	06050GF39	949/F6ABL	9497P6CN6	060503320	06050GH45	06050GG46	C.D.'S		TIME DEPOSIT					IME DEPOSIT N
	DESCRIPTION		BOA CP		6 UNION BANK C P		UNION BANK	UNION BANK	UNION BANK	I UNION BANK C P	BANK OF AMP	UNION BANK C P	3 BANK OF AMERICA C P	L (Inv Type) 81 COMMERCIAL						WELLS FARGO N	WELLS	ROB NEGOTIAE		S BOA NEGOTIABLE CD	L (Inv Type) 91 NEGOTIABLE	B MISSION AREA CR UNION D MISSION NAT BANK PTD	(Inv Type) 1010 PUBLIC		4 FIRST NATL BK PUBLIC TIM	CITIBANK	3 citibank ptd 270491400	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY
(SIRPT)	INVSMT NO.	A 41642			A 41676				A 41719	A 41681		A 41725	A 41743	SUBTOTAL					A 41597		A 41754		A 41638	A 41626	SUBTOTAL	A 41498 A 41710	SUBTOTAL		A 41554		A 41663	SUBTOTAI



PAGE: 5 RUN: 09/04/07 09:52:47	BOOK VALUE
RUN: 0	CUPA TRENG BOOK PAW 'VALUE BATE YIELD PETCE SHARES BOOK VALUE 4.918 S.111 98.021 3.412.200.000.00 3.344.665.735.57
4 8 7	BOOK PRICE 98.021
FRANCISCO 4 15 - 554 - 448 ENTORY OP 8/31/07 SICS	RATE YIELD TABLE T
FRA 1 S - 5 N T O I W T C#	CUPN RATE 4.938
GITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448 INVESTMENT IN VENTOR Y INVESTMENT SACCE SETTLEMENT DATE BASIS	PUDD MATURITY PURCHASE 9AP, CTRM TEAM BOOK PAR VALUE NO. (THCRES) DATE FURP PATE YIELD PRICE SHARES REDORT TOTALS ASSETS 4:398 5.111 98:021 3442.200.00.00
DANI INV INVES	FUND NO.
MR.	CUSIP
Andrew Company of the	NO. DESCRIPTION CUSTS NO.
(LINEL)	INCOMT NO.



PAGE: 1	RUN: 09/04/07 09:52:47	BOOK VALUE	100,000.00	200,000.00
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4 4 8 7		BOOK	1.500 4.500 100.000	5.065 5.065 100.000 5.065 5.065 100.000
44	/ 0.7	CUPN TRDNG RATE YIELD	5.630	5.065
15 - 5	N T O F 8/31 NK	CUPN	4.500	5.065
MR. DANIEL DALY 415-554-448	INVESTMENTS OUTSTANDING AS OF 8/31/07 INVESTMENTS OUTSTANDING AS OF 8/31/07 MAAOOR SORT REY IS BANK SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE PURP	100 11/02/07 11/02/06 000 4.500 4.500 100.000 100 07/16/08 07/16/07 000 5.630 5.630 100.000	100.00%(C) REPORT TOTALS ASSETS FIXED
MR. DA	I	DESCRIPTION	A 41498 MISSION AREA CR UNION A 41710 MISSION NAT BANK PTD	SUBTOTAL (Bank) 19 BANK OF NEW YORK
	(Eduze)	INVSMT NO.	A 414	SUBTOT

CITY/COUNTY OF SAN FRANCISCO



#### 4 1 5 - 5 5 4 - 4 4 FRANCISC SAN DALY E4 O / COUNTY DANIEL CIL MR

ACTIVE TRANSACTIONS

Lom LOH

- FIXED INCOME POOLED FUNDS 08/01/07 TO 08/31/07 SETTLEMENT DATE BASIS DETAIL TRANSACTION REPORT

PAGE: 1 RUN: 09/04/07 09:52:46

(GAIN) /LOSS 346,875.00 346,875.00 15,000,000.00 24,890,000.00 -654,296.87 0,587,448.20 50,000,000.00 -5,866.67 29,872,000.00 -6,058.89 18,897,215.28 49,892,500.00 346,875.00 51,336,131,94 .346,875.00 346,875.00 -346,875.00 -534,345.83 -536,425.00 -828,333.34 -634,323.20 -1,587,097.22 -637,899.31 -1,336,131.94 -614,950.00 -371,661.11 -305,958.33 206,800.00 259,108.33 -346,875.00 -665,108.89 -25,690.61 (INTEREST PREM / (DISC) AMORT/ (ACCRET) BOOK VALUE -15,000,000.00 -14,465,654.17 -15,000,000.00 -14,463,575.00 -15,000,000.00 -14,461,495.83 -25,000,000.00 -24,061,222.22 938,777.78 -50,000,000.00 -49,298,828.13 701,171.87 -50,000,000.00 -48,412,902.78 -25,000,000.00 -24,362,100.69 -28,000,000.00 -27,334,891.11 -50,000,000.00 -50,000,000.00 -30,000,000.00 -29,251,183.33 748,816.67 -19,000,000.00 -18,519,495.28 480,504.72 -25,000,000.00 -24,767,333.33 -49,309,39 -35,000,000.00 -34,694,041.67 -30,000,000.00 -29,793,200.00 -50,000,000.00 -49,571,666.67 -30,000,000.00 -30,000,000.00 -50,000,000.00 -49,351,625.00 ORIGINAL FACE PAR VALUE 066. 066. .750 .315 5.020 5.073 990 0.6.1 .164 066.1 5.075 090 149 .284 5.245 5.291 5.140 5.270 TXN COUPON TYP YIELD INTR INTR INTR INTR INTR 08/16/07 SALE SALE SALE MAT MAT 08/31/07 08/31/07 08/02/07 08/21/07 08/08/07 08/23/07 10/10/80 08/15/07 08/14/07 08/10/07 08/31/07 08/01/02 08/02/07 08/03/04 08/11/07 08/08/07 08/08/07 08/14/07 70/70/80 08/10/07 08/20/07 TRADE/ SETTLE MATURITY 08/03/07 08/11/07 08/12/07 08/21/07 09/04/07 09/04/07 08/23/07 08/24/07 02/29/08 09/04/07 02/29/08 09/04/07 09/04/07 08/10/01 02/15/08 09/04/07 /ENTRY 19 08/15/07 40 4.0 40 40 40 DATE 40 40 BANK 13 CONS 41538 FEDL HOME LLN MTG BK 41610 FEDL HOME LOAN BK 41495 FEDERAL NATL MTG OF AMERICA HOME LOAN HOME LOAN NEGOTIABLE 41623 FEDL HOME LOAN T NOTE (98.20) 41520 FREDDIE MAC FEDERAL T NOTE NOTE 41675 WELLS PHI 41575 BOA 41134 41138 41493 USER



### FRANCISCO SAN CITY/COUNTY OF SAME. DANIEL DALY

INV #					SETTLEMENT DATE BASIS	INT DA	TE BASI	23			
N77 #				THE PERSON NAMED IN			2000	o de constante de			
MV #				FOND	TOO		FOOT	FOOLED FUNDS			
	DESCRIPTION/POOL# MEMO		BROK	MATURITY /ENTRY	TRADE/ SETTLE		COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	( VALUE (INTEREST) (DISC) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
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41689	WELLS FARGO C P	13	4.1	08/31/07	08/31/07	MAT	5.260	-25,000,000.00	-24,839,277.78	-160,722.22	
41693	WELLS FARGO N C D	1.9	41	08/24/07	08/24/07	MAT	5.280	-25,000,000.00	-25.000.000.00	-128.333	25,000,000.00
mo				09/04/07	08/24/07		5.280				25,128,333,33
41703	T NOTE (98.28)	13		02/15/08	08/15/07	INTR	3.000		-65,883.98	-9,116.02	
шоз		08/1	08/15/07	09/04/07	08/15/07		5.071				75,000.00
41711	WELLS FARGO N C D	13	4.7	08/21/07	08/21/07	MAT	5.280	-25,000,000.00	-25,000,000.00	-99,000.00	00 000 000 50
41712	WELLS FARO C P	1.9	4.1	70/10/80	08/01/01	MAT	5.270	-40,000,000.00	-39,929,733.33	-70,266.67	
шо				09/04/07	70/10/80		5.279				40,000,000.00
41720	FHLB	13	40	08/24/07	08/16/07	SALE	5.135	-15,000,000.00	-14,946,510.42	-38,512.50	-1,706.25
EO.				08/17/07	08/11/07	0.000	5.153	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	53,489.58		14,986,729.17
41129	1 NOIE (99.00)	T A	÷	00/00/00	08/02/07	PORC	000.0	0,000,000.00	0,023,798.78		001 000
					08/15/07	INTR	3.000		-84,033,15	-5.966.85	0,000,000,0
tom		08/1	08/15/07	09/04/07	08/15/07		4.929				90,000.00
41730	T NOTE (99.00)	13	4.5	02/15/08	08/02/01	PURC	3.000	4,000,000.00	4,016,022.10		
tom				08/09/01	08/03/07	4	4.921		16,022.10	0 0 0	-4,016,022.10
E		08/1	08/15/07	70/04/07	08/15/07	T T T	4 921		OT:220'0C-	08.778.60	00 000 03
41731	T NOTE (98.09)	19			08/02/07	PURC	2.625	6,000,000.00	5,930,411.01		
om				70/60/80	08/03/07		4.901		-69,588.99		-5,930,411.01
41732	T NOTE (98.09)	19	8 9	05/15/08	08/02/07	PURC	2.625	5,000,000.00	4,941,813.86		
mo				10/60/80	08/03/07		4.906		-58,186.14		-4,941,813.86
41733	T NOTE (98.09)	13	45	05/15/08	08/02/07	PURC	2.625	4,000,000.00	3,953,451.09		
шо				08/09/04	08/03/04		4.906		-46,548.91		-3,953,451.09
41734	FHLB	6 7	44	11/02/07	08/02/07	PURC	5.115	6,000,000.00	5,922,422.50		
EO E	E		4	12/03/03	08/03/07	David	29T.C	000 000 000	04.7/2,7/-		-5,922,422.50
41/35	1 BILL	7	*	08/03/07	08/01/07	FORC	4.020		-307.944.44		24 692 055 56
41736	WELLS FARGO N C D	19	4.1	09/18/07	08/01/02	PURC	5.280	25,000,000.00	25,000,000.00		
шо				70/60/80	08/01/07		5.280				-25,000,000.00
41737	FHLB	19	40	10/31/07	08/02/07	PURC	5.110	9,000,000.00	8,885,025.00		
шо				70/60/80	08/02/07		5.176		-114,975.00		-8,885,025.00
41738	T NOTE (98.11)	13	4.5	12/15/08	10/10/80	PURC	3.375	8,000,000.00	7,905,461.07		
Ош				10/60/80	08/08/01		4.668		-94,538.93		-7,905,461.07
41740	T NOTE	13	8.7	12/15/08	08/06/07	PURC	3.375	2,000,000.00	4,945,725.54		
шо				10/60/80	08/01/01		4.583	0 0 0 0	-54,274.46		-4,945,725.54
41741	FHLB	13	00	10/02/01	08/06/07	PURC	5.115		4,358,085.42		-4 950 095 43
TOU	T C COMMA C TAMES	0.		00/03/07	00/00/00	DITTE	0070	25 000 000 000	24 894 069 44		1,000,000,1
75/75	WELLE FARGO	13	7	08/04/07	08/03/07	2004	5 282		-105.930.56		-24.894.069.44
41743 RANK	BANK OF AMERICA C P	1.9	4.0	02/08/08	08/01/01	PURC	5,095	50,000,000.00	48,697,944.44		
Om				70/60/80	08/08/07		5.231		-1,302,055.56		-48,697,944,44



#### FRANCISCO 4 1 5 - 5 5 4 - 4 4 SAN DANIEL DALY E O CITY/COUNTY

\* ACTIVE TRANSACTIONS \*

DETAIL TRANSACTION REPORT - FIXED INCOME POOLED FUNDS 08/01/07 TO 08/31/07 SETTLEMENT DATE BASIS FUND:

PAGE: 3 RUN: 09/04/07 09:52:46

PAGE:

(GAIN)/LOSS SETTLEMENT -9,958,755.56 24,668,229.17 24,321,625.00 -12,856,801.39 23,934,862.50 -35,000,000.00 -4,977,298.61 -4,976,500.00 -9,875,127.78 -4,976,001.39 -6,825,700.00 -24,616,555.56 -24,214,340.28 -39,540,055.56 -15,255,853.33 -9,867,972.22 -4,977,947.22 (INTEREST) PREM / (DISC) AMORT/ (ACCRET) BOOK VALUE -678,375.00 6,825,700.00 12,856,801.39 23,934,862.50 -1,065,137.50 4,976,001.39 -176,263.89 6,957,504.17 -41,244.44 24,668,229.17 -331,770.83 -208,844.44 -174,300.00 -143,198.61 -383,444.44 24,214,340.28 -785,659.72 39,540,055.56 -459,944.44 15,255,853.33 9,867,972.22 -132,027.78 9,646,322,22 4,977,947.22 4,977,298.61 -118,011.11 -124,872.22 24,823,736.11 -42,495.83 9,958,755. 24,616,555. PAR VALUE ORIGINAL FACE 25,000,000.00 7,000,000.00 13,000,000.00 25,000,000.00 40,000,000.00 25,000,000,00 35,000,000.00 16,000,000.00 10,000,000.00 5,000,000.00 10,000,000.00 5,000,000.00 25,000,000.00 10,000,000.00 4.650 5.141 .827 1.606 5.360 1.690 006. .580 748 670 670 4.670 4.693 TYP YIELD PURC PURC PURC PURC PURC PURC PURC 08/30/07 PURC TXN PURC PURC PURC PURC 08/16/07 08/14/07 08/15/07 08/14/07 08/17/07 08/22/07 08/28/07 08/28/07 08/27/07 08/27/07 08/28/07 08/14/07 08/15/07 08/11/07 08/20/07 08/24/07 08/27/07 08/29/07 08/28/07 08/29/07 08/28/07 SETTLE MATURITY TRADE/ 03/03/08 02/11/08 08/15/07 08/11/07 11/13/07 10/04/01 04/15/08 08/11/07 08/20/07 07/21/08 08/24/07 08/24/07 08/18/08 08/24/07 12/04/07 08/28/07 06/02/08 DATE /ENTRY BROK CASH DESCRIPTION/POOL# z 41754 WELLS FARGO 41748 FREDDIE MAC 41757 FREDDIE MAC 41750 FREDDIE MAC 41753 FREDDIE MAC 41764 UNION BANK 41746 FANNIE MAE 41749 FANNIE MAE 41763 FANNIE MAE FHIE н 41756 F H L FHL



# CITY/COUNTY OF SAN FRANCISCO

PAGE: 4 RUN: 09/04/07 09:52:46	(GAIN)/LOSS SETTLEMENT	-7,950,400.00 -5,938,000.00 -5,037,771.74
RUN: 09/0	BOOK VALUE (INTEREST) SM / (DISC) AMORT/(ACCRET)	
7 8 4	PRI	19 40 10/18/07 08/30/07 PURC 4.659 8.000,000.00 7.950,400.00 19 (8/30/07 08/11/07 4.659) 4.659 8.000,000.00 7.950,400.00 19 43 11/34/07 08/31/07 PURC 4.560 6.000,000.00 5.938 0.00.00 19 43 11/15/07 08/31/07 PURC 5.032 6.000,000.00 5.938 0.00.00 19 43 11/15/07 08/31/07 PURC 3.000 5.000,000.00 6.537777177174
DANIELDALY 415-554-4487 DEFALL FRANSACTION REPORT - FYXED INCOME 69/41/07 TO 09/31/07 TO 09/31/07 FUND: 100 PUND: 100 PUND: 100 PUND: PUND: PUNDS	MATURITY TRADE/ TXN COUPON FAR VALUE /ENTRY SETTLE TYP YIELD ORIGINAL FACE	8,000,000.00
L D A L Y 4 1 5 ANSACTION REPORT - FI 08/01/07 TO 08/31/07 SETTLEMENT DATE BASIS 100 POOLED F	TYP YIELD	4.650 4.679 5.012 3.000
N RE	TYP	PURC
N I E L D A AIL TRANSACTIC 08/01/07 SETTLEME	TRADE/ SETTLE	08/30/07 08/31/07 08/30/07 08/31/07 08/31/07
DETAIL T	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	40 10/18/07 08/30/07 PURC 4.650 08/30/07 08/31/07 4.679 43 11/14/07 08/33/07 PURC 4.960 08/30/07 08/31/07 PURC 5.012 43 11/15/07 08/31/07 PURC 3.000
	SROK	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4
M M	BANK I	19
* ACTIVE TRANSACTIONS *	DESCRIPTION/POOL#	41766 F H L B M41767 F H L B 41768 T NOTE
* ACTIV	INV # USER	41764 tom 41765 tom



PAGE: 5 RUN: 09/04/07 09:52:46	(GAIN)/ LOSS SETTLEMENT	-541,636,790.07	-668,373.12 238,725,337.09 1,972.23		429,346,779.29	
8 7	AMORTIZATION/ (GALN) / (ACCRETION) (INTEREST) LOSS		-3,058,405.15	-1,432,251.38	-7,298,367.91	
C T T Y / C O U N T Y O F S A N F RAN C 15 C O N P R N C 15 C O O O O O O O O O O O O O O O O O O	PREMIUM/ AMORTIZATION/ DISCOUNT) (ACCRETION)					
/ COUNTY OF SAN PRANCIS ANIEL DALY 415-554- DEFALL FRANSACTION REPORT - FIXED INCOME 86/21/07 TO 88/31/07 REPORT GRAND FOTALS ASSETS		-8,363,209.93	-235000531.05 3,999,468.95			
OUNTY O ILEL DAL ILTRANSACTION 08/01/07 REPORT G	BOOK VALUE	541,636,790.07 -8,363,209.93	-235000531.05	-255,248.62	-427524205.69	
CITY/C MR. DAN DETA	ORIGINAL FACE BOOK VALUE (DISCOUNT)	is .				
CTIONS *	PAR VALUE	PURC 5.033 550,000,000.00	( 39) SALE 5.145 -23900000.00		8) 5.244 -433000000.00	
* ACTIVE TRANSACTIONS *	PAR TYPE/ WEIGHTED TXN# YIELD	5.033	( 39) SALE 5.145	( 7) TMTP 4.787		15)
* ACT	TYPE/ TXN#	PURC	SALE	) TMTR	, MAT	( 15)



## 415-554-4487 SAN FRANCISCO CITY/COUNTY OF

PAGE: 6	RUN: 09/04/07 09:52:46		(GAIN)/LOSS SETTLEMENT			5,006,875.00		45,638.89		22,604.17		46,930.56		46,069.44		46,069.44
	RUN: 09/04		BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)		-6,875.00		-45,638.89		-22,604.17		-46,930.56		-46,069.44		-46,069.44	
					-5,000,000.00											
DETAIL TRANSACTION REPORT - FIXED INCOME	07 S	POOLED FUNDS	PAR VALUE ORIGINAL FACE		5.500 -5,000,000.00 -5,000,000.00											
PORT -	08/01/07 TO 08/31/07 SETTLEMENT DATE BASIS	POOLE	TXN COUPON TYP YIELD			5.500	5.300	5.300	5.250	5.250	5.450	5.450	5.350	5.350	5.350	5.350
N RE	OT 7		TXN	}	MAT		INTR		INTR		INTR		INTR		INTR	
RANSACTIO	08/01/0' SETTLEM	FUND: 100	TRADE/ SETTLE		70/60/80	10/60/80	08/31/07	08/31/07	08/31/07	08/31/07	08/31/07	08/31/07	08/31/07	08/31/07	08/31/07	08/31/07
DETAIL T		FUND:	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE		19 48 08/09/07 08/09/07 MAT	09/04/07 08/09/07	01/02/08 08/31/07 INTR	08/31/07 09/04/07 08/31/07	01/19/08 08/31/07 INTR	08/31/07 09/04/07 08/31/07	19 01/25/08 08/31/07 INTR	08/31/07 09/04/07 08/31/07	04/17/08 08/31/07 INTR	08/31/07 09/04/07 08/31/07	80/10/90	08/31/07 09/04/07 08/31/07
			SROK	ŀ	44			1/07		1/07		1/07	1.9	1/07		1/07
			SANK 1	1	1.9		1.9	08/33	1.9	08/33	19	08/33	1.9	08/33	1.9	08/33
* ACTIVE TRANSACTIONS *			DESCRIPTION/POOL# E		41419 CITIBANK PTD 270490733		41528 CITIBANK PTD 270491061		41554 FIRST NATE BK PUBLIC T		41558 CITIBANK PTD 270491111		41640 CITIBANK PTD 270491285		41663 citibank ptd 270491400 19 06/07/08 08/31/07 INTR	
* ACTIV			INT #		41419	tom	41528	tom	41554	tom	41558	tom .	41640	tom	41663	tom



PAGE: 7 RUN: 09/04/07 09:52:46	SETTLEMENT	5,006,875.00
RUN: 09,	(GAIN) / LOSS	
8 7	(INTEREST)	-207,312.50
M R. D A N I E LL D A LY  A R. D A N I E LL D A LY  BETAIL TRANSCTION REPORT - FIXED INCOME  REPORT GRAD TOTALS  ASSETS	PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION)	
A N IE LI DALY TO A 15 - 5 5 4 - 1 E A 1 E	PREMIUM/ (DISCOUNT)	
I E L D A I IL TRANSACTION 08/01/07 REPORT	BOOK VALUE	-5,000,000.00
CIII/C MR. DETA	ORIGINAL FACE BOOK VALUE (DISCOURT) (ACCERTOR) (INTERST)	
* SNOIL	PAR TYPE/ WEIGHTED TXN# YIELD PAR VALUE	INTR 5.350 ( 5) MAT 5.500 -5,000,000.00
* ACTIVE TRANSACTIONS *	PAR TYPE/ WEIGHTED TXN# YIELD	INTR 5.350 ( 5) MAT 5.500
* ACT	TYPE/ TXN#	INTR ( MAT



#### CITY AND COUNTY OF SAN FRANCISCO

#### OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Daniel P. Daly CHIEF INVESTMENT OFFICER

October 5, 2007

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

#### Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to September 30, 2007:

Total cost of the securities on hand as of September 30, 2007 was \$3,153,528,587 with a market value of \$3,186,535,213 plus fixed assets accrued interests of \$6,451,262. The earned income yield for the month of September 2007 is \$5,371%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of September 30, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w.Enc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx
Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies
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PORTFOLIO STATISTI 7/01/07 THROUGH 9/30/07

PAGE: 1 RUN: 10/01/07 09:38:50

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	ASSETS LIABILITIES	CURITIES LIABILITIES	ASSETS LIABILIALES LIABILIALES	SPOSITS	TOTAL
)TAL INCOME RECEIVED IN THIS PERIOD:	60,591,611.56	00.	648,394.34	N/A	61,240,005.90
)TAL NET EARNINGS THIS PERIOD:	43,711,124.97	00.	647,630.45	N/A	44,358,755.42
TERAGE DAILY PORTFOLIO BALANCE:	3,304,844,853.31	00.	47,319,565.22	N/A	3,352,164,418.53
RNED INCOME YIELD THIS PERIOD:	5.247	000.	5.430	N/A	5.250
ID OF PERIOD PORTFOLIO BALANCE:	3,108,328,587.49	00.	45,200,000.00	N/A	3,153,528,587.49
RRENT AMORTIZED BOOK VALUE:	3,109,268,239.00	00.	45,200,000.00	N/A	3,154,468,239.00
:IGHTED AVERAGE YIELD AT END OF PERIOD:	5.053	000.	5.423	N/A	5.058
IGHTED AVERAGE DAYS TO MATURITY:	120.10	00.	159.45	N/A	N/A
IGHTED AVERAGE DAYS TO CALL:	120.10	00.	159.45	N/A	N/A

5.250

T PORTFOLIO YIELD, 365-DAY BASIS:



## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 7/01/07 THROUGH 9/30/07

PAGE: 1 RUN: 10/01/07 09:38:49

FUND: 100 POOLED FUNDS

TOTAL	61,240,005.90	44,358,755.42	N/A 3,352,164,418.53	5.250	N/A 3,153,528,587.49	N/A 3,154,468,239.00	5.058	N/A	N/A
POSITS LIABILITIES	N/A	N/A	N/A 3	N/A	N/A 3	N/A 3	N/A	N/A	N/A
ASSETS	648,394.34	647,630.45	47,319,565.22	5.430	45,200,000.00	45,200,000.00	5.423	159.45	159.45
ASSETS LIABILITIES ASSETS LIABILITIES	00.	00.	00.	000	00.	00.	000.	00.	00.
ASSETS	60,591,611.56	43,711,124.97	3,304,844,853.31	5.247	3,108,328,587.49	3,109,268,239.00	5.053	120.10	120.10
	OTAL INCOME RECEIVED IN THIS PERIOD:	OTAL NET EARNINGS THIS PERIOD:	VERAGE DAILY PORTFOLIO BALANCE:	ARNED INCOME YIELD THIS PERIOD:	ND OF PERIOD PORTFOLIO BALANCE:	URRENT AMORTIZED BOOK VALUE:	EIGHTED AVERAGE YIELD AT END OF PERIOD:	EIGHTED AVERAGE DAYS TO MATURITY:	EIGHTED AVERAGE DAYS TO CALL:

5.250

ET PORTFOLIO YIELD, 365-DAY BASIS:



SAN FRANC Y OF CITY/COUNT MR. DANIEL

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PAGE: 1	KUN: 10/01/07 09:38:42
PORTFOLIO STATISTICS 9/01/07 THROUGH 9/30/07	

		ALL FUNDS			
	GOV'T SECURITIES	CURITIES LIABILITIES	ASSETS ASSETS	ASSETS LIME DEPOSITS	TOTAL
OTAL INCOME RECEIVED IN THIS PERIOD:	25,835,698.08	00.	202,963.56	N/A	26,038,661.64
OTAL NET EARNINGS THIS PERIOD:	14,029,834.81	00.	201,469.17	N/A	14,231,303.98
VERAGE DAILY PORTFOLIO BALANCE:	3,178,631,600.23	00.	45,200,000.00	N/A	3,223,831,600.23
ARNED INCOME YIELD THIS PERIOD:	5.370	000.	5.423	N/A	5.371
ND OF PERIOD PORTFOLIO BALANCE:	3,108,328,587.49	00.	45,200,000.00	N/A	N/A 3,153,528,587.49
URRENT AMORTIZED BOOK VALUE:	3,109,268,239.00	00.	45,200,000.00	N/A	3,154,468,239.00
EIGHTED AVERAGE YIELD AT END OF PERIOD:	5.054	000.	5.423	N/A	5.059
EIGHTED AVERAGE DAYS TO MATURITY:	120.10	00.	159.45	N/A	N/A

N/A N/A 5.371

N/A

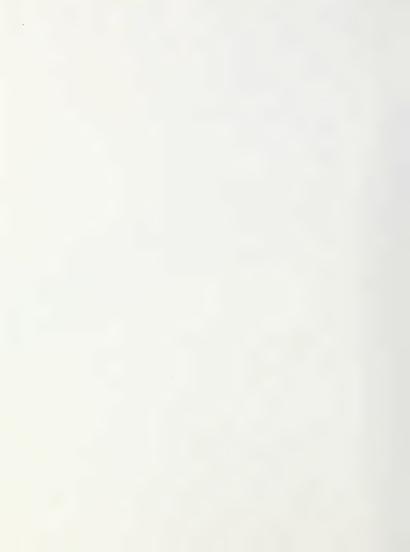
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ST PORTFOLIO YIELD, 365-DAY BASIS:

SIGHTED AVERAGE DAYS TO CALL:



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ATISTICS 9/30/07	POOLED FUNDS
FORTFOLIO STATISTIC 9/01/07 THROUGH 9/30/07	FUND: 100

PAGE: 1 RUN: 10/01/07 09:38:41

PAGE:

			. ,			1.7		
EPOSITS	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
ASSETS	202,963.56	201,469.17	45,200,000.00	5.423	45,200,000.00	45,200,000.00	5.423	159.45
ASSETS LIABILITIES ASSETS LIABILITIES ASSETS LIABILITIES	00.	00.	00.	000.	00.	00.	000	00.
ASSETS	25,835,698.08	14,029,834.81	3,178,631,600.23	5.370	3,108,328,587.49	3,109,268,239.00	5.054	120.10
	)TAL INCOME RECEIVED IN THIS PERIOD:	TAL NET EARNINGS THIS PERIOD:	FRAGE DAILY PORTFOLIO BALANCE:	ARNED INCOME YIELD THIS PERIOD:	TO OF PERIOD PORTFOLIO BALANCE:	RRENT AMORTIZED BOOK VALUE:	:IGHTED AVERAGE YIELD AT END OF PERIOD:	IGHTED AVERAGE DAYS TO MATURITY:

5.371

26,038,661.64 14,231,303.98 3,223,831,600.23

TOTAL

3,153,528,587.49 3,154,468,239.00 5.059 N/AN/A5.371

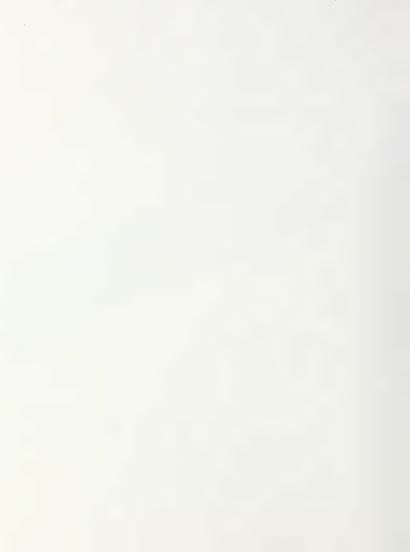
N/A

159.45

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T PORTFOLIO YIELD, 365-DAY BASIS: :IGHTED AVERAGE DAYS TO CALL:



	BOOK VALUE	341,085,786.65	453,296,087.96	481,927,605.28	377,588,413.69	513,817,371.95	600,613,321.96	340,000,000.00	200,000.00	45,000,000.00 ============================
	PAR VALUE SHARES	348,000,000.00	455,000,000.00	500,000,000.00	385,000,000.00	532,000,000.00	614,000,000.00	340,000,000.00	200,000.00	5.350 5.350 100.000 45,000,000.00 45,000,000.00 85,000,000.00 87,000,000.00 3,153,528,587.49
	BOOK	98.013	99.626	96.386	98.075	96.582	97.820	100.000	100.000	5.350 100.000 5.001 97.960
	TRDNG	4.242	4.774	5.103	4.974		5.222		5,065	5.350
"S	CUPN	4.158	4.288	4.921	4.878	4.958	4.857	5.318	5.065	5.350
MAJOR SORT KEY IS IG		10.82%(C)	14.37%(C)	15.28%(C)	11.97%(C)	16.29%(C)	19.05%(C)	10.78%(C)	.01%(C)	1.43%(C) REPORT TOTALS ASSETS FIXED
	SUMMARY DESCRIPTION	INV TYPE) 11 TREASURY BILLS	Inv Type) 12 TREASURY NOTES	inv Type) 41 FNMA DISCOUNT NOTES	Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	Inv Type) 44 FMC DISCOUNT NOTES	Inv Type) 81 COMMERCIAL PAPER DISC	Inv Type) 91 NEGOTIABLE C.D.'S	inv Type) 1010 PUBLIC TIME DEPOSIT	(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY
	MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	MAJOR SORT KEY IS ICC# SETTLEWENT DATE BASIS CUPW TEING BOOK PAR VALUE RATE YIELD PRICE SHARES	MAJOR SOFT KEY IS ICC# SETTLEMENT DATE BASIS CUBM TRING BOOK PAR VALUE RATE YIELD FRICE SHARES X BILLS 10.82%(C) 4.158 4.242 98.013 348,000,000.00	MAJOR SORT KEY 15 ICC#  SETTLEMENT DATE BASIS CUBN TRING BOOK PAR VALUE RATE YIELD FRICE SHARES  10.82%(C) 4.158 4.242 99.013 346,000,000.00  14.37%(C) 4.288 4.774 99.626 455,000,000.00	MAJOR SORT REV 15 ICC#  SETTLEMENT DATE BASIS  CUPH TEDMG BOOK PAR VALUE RATE YIELD FRICE SHARES  10.82%(C) 4.158 4.242 98.013 348,000,000.00  14.37%(C) 4.288 4.774 99.626 455,000,000.00  15.28%(C) 4.921 5.103 96.386 500,000,000.00	MAJOR SORT KEY IS ICCH SETTLEMENT DATE RASIS RATE YIELD PRICE SHARES 10.82*(C) 4.158 4.242 98.013 348,000,000.00 14.37*(C) 4.288 4.774 99.626 455,000,000.00 15.28*(C) 4.921 5.103 96.386 500,000,000.00	MAJOR SORT KEY IS ICCH SETTLEMENT DATE RASIS RATE YIELD PRICE SHARES 10.82%(C) 4.158 4.242 98.013 348,000,000.00 14.37%(C) 4.288 4.774 99.626 455,000,000.00 15.28%(C) 4.921 5.103 96.386 500,000,000.00 16.29%(C) 4.978 4.974 98.075 385,000,000.00	MAJOR SORT KEY IS ICCH RATE YIELD PRICE RATE YIELD PRICE 10.82%(C) 4.158 4.242 98.013 348,000,000.00 14.37%(C) 4.288 4.774 99.626 455,000,000.00 15.28%(C) 4.921 5.103 96.386 500,000,000.00 15.28%(C) 4.978 4.974 98.075 385,000,000.00 16.29%(C) 4.878 4.974 98.075 385,000,000.00	MAJOR SORT KEY IS ICCH SETTLEMENT DATE BASIS 10.82%(C) 4.158 4.242 98.013 348.000.000.00 14.37%(C) 4.288 4.774 99.626 455.000.000.00 15.28%(C) 4.921 5.103 96.386 500.000.000 15.28%(C) 4.921 5.103 96.386 500.000.000 16.29%(C) 4.978 4.974 98.075 385.000.000.00 16.29%(C) 4.978 5.132 96.882 532.000.000.00	MAJOR SORT KEY IS ITCH RATE YIELD FRICE RATE YIELD FRICE 10.82%(C) 4.15% 4.242 98.013 348.000.000.00 14.37%(C) 4.28% 4.774 99.62% 455.000.000.00 15.28%(C) 4.921 5.103 96.38% 50.000.000.00 16.29%(C) 4.97% 4.974 98.075 385.000.000.00 16.29%(C) 4.95% 5.132 96.82% 532.000.000.00 10.78%(C) 8.31% 5.31% 100.000 340.000.000.00

4.785 5.001 97.960 3,219,200,000.00 3,153,528,587.49 



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INVESTMENT INVENTORY WITH MARKET VALUE M

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INVESTMENTS OUTSTANDING AS OF 09/30/07 MAJOR SORT KEY IS ICC#

RUN: 10/01/07 09:00:09

CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS 37,712.75 78,238.64 6,508.75 65,087.53 55,087.53 28,018.08 5,603.62 6,713.15 3,795.20 ,621.32 8,385.26 5,932.70 3,955.13 2,974.10 2,215.07 325,426,04 3,577.23 204,180.55 SUNGARD 206,718,75 SUNGARD SUNGARD SUNGARD SUNGARD 117,250.00 SUNGARD 23,450.00 SUNGARD SUNGARD 13,300.00 SUNGARD 9,962.50 SUNGARD 6,641.67 SUNGARD 5,306.67 986,090.70 14,548,61 145,486.11 145,486.11 10,050.00 60,041.67 16,479,17 3,859.72 ,329.17 MARKET VALUE MARKET PRICE 24,933,948.86 99.73579545455 38.895454545 4,915,143.47 98.30286949686 49,151,434.75 49,151,434.75 98.30286949686 49, 151, 434.75 98.30286949686 9,830,286.95 98.30286949686 98.24021084337 49,073,338.15 98,14667630058 14,722,001.45 98.14667630058 4,907,333.82 98.14667630058 19,629,335,26 98.14667630058 14,722,001.45 98.14667630058 98.14667630058 7,851,734.10 98.14667630058 4,907,333.82 98.14667630058 342,397,303.39 98.39003000000 24,723,863.64 4,912,010.54 9,814,667.63 PAR/SHARES BOOK 25,000,000.00 25,000,000.00 24,438,906.25 5,000,000.00 4,894,086,11 48,940,861.11 50,000,000.00 18,940,861.11 50,000,000,00 49,006,166.67 10,000,000.00 9,801,233.33 5,000,000.00 4,898,383.33 50,000,000.00 49,006,583.33 15,000,000.00 14,701,727.08 5,000,000.00 4,901,852.78 20,000,000.00 19,607,650.00 15,000,000.00 14,706,106.25 10,000,000.00 9,804,070.83 8,000,000.00 7,843,453.33 5,000,000.00 4,901,789.58 348,000,000,00 341,085,786.65 CPN RATE 4.8335 .1015 YTM TR 4.8200 4.8801 4.7250 .2807 1900 .0200 3.9550 4.1577 4.2417 .2807 .2807 .0200 .1015 .0200 1034 .9300 4.0097 4.0352 3.9700 4.0495 3.9900 4.0698 3.9850 4.0646 3.9850 4.0646 3.9800 4.0594 SAFE 000 100 000 100 100 000 100 100 100 100 000 100 10.75% (M) 40 19 0 13 19 6 6 BANK BROK 912795D24 912795D24 912795D32 912795D40 312795D46 312795D40 312795D40 912795D40 312795D40 912795D24 912795D24 912795D24 SUBTOTAL (Inv Type) 11 TREASURY BILLS PURCHASE MATURITY DATE DESCRIPTION 07/30/07 01/17/08 80/90/60 40/90/60 09/06/07 03/06/08 09/10/07 03/06/08 09/21/07 03/20/08 09/25/07 03/20/08 08/01/07 11/01/07 09/06/07 03/06/08 03/06/08 09/13/07 03/13/08 09/20/07 03/20/08 09/24/07 03/20/08 09/25/07 03/20/08 09/25/07 03/20/08 09/25/07 03/20/08 09/25/07 03/20/08 10/01/60 T BILL T BILL 41771 T BILL 41772 T BILL 41775 T BILL 41776 T BILL 41780 T BILL T BILL 41789 T BILL T BILL T BILL BILL BILL BILL BILL T BILL H 41797 T 41798 T 41735 41770 41788 41794 41795 41796 41799 INVEST NUMBER

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4,993,750.00 99.87500000000 5,004,687.50 100,0937500000 5,004,687.50 100.0937500000 100.1250000000

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3.5782 4.3750 4.0689 3.8561 4.4160

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09/25/07 12/31/07 01/31/06 01/31/08

41089 T NOTE (99.30)



(RPTMKT)

PAGE: 2	RUN: 10/01/07 09:00:09	
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	UNREALIZED GAIN	ALIZED LOSS	468.75	47 460 94	1000	36,328.12		35,859.37		00.00.15	53,906.25	53 906 25		53,906.25	2000 20		281,250.00		281,250.00	281.250.00		281,250.00	200000	47,009.37	49,218.75		26,171.87	78 171 87	1	37,109.37		74,609.37	00 400	30,404,00	38,867.19		47,578.12		39,843.75	31.875.00	
	CURR ACCR INT UNRE	PRICE SOURCE UNRE	7,370.92	19 157 61	SUNGARD	19,157.61	SUNGARD	22,989.13	SUNGARD	SUNGARD	59,083.10	59.083.10	SUNGARD	59,083.10	SUNGARD	SUNGARD	6,318.31	SUNGARD	6,318.31 GIMGADI	6.318.31	SUNGARD	6,318.31	SUNGARD	SUNGARD	1,263.66	SUNGARD	102,004.08	102 004 08	SUNGARD	70,822.01	SUNGARD	141,644.02	SUNGARD	SUNGARD	49,575.41	SUNGARD	59,490.49	SUNGARD	49,575.41	39.660.33	SUNGARD
	MARKET VALUE	MAKKET PRICE	1,001,250.00	4.979.687.50	99.59375000000	4,979,687.50	99.59375000000	5,975,625.00	3 983 750 00	99.59375000000	15,028,125.00	15.028.125.00	100.187500000	15,028,125.00	15 028 125 00	100.187500000	50,109,375.00	100.2187500000	100 21875.00	50.109.375.00	100.2187500000	50,109,375.00	10 021 675 00	100.218750000	10,021,875.00	100.2187500000	5,020,312.50	5.020.312.50	100.4062500000	4,987,500.00	99.75000000000	9,975,000.00	99.75000000000	99.750000000000	4,953,125.00	99.06250000000	5,943,750.00	99.0625000000	4,953,125.00	3.962.500.00	99.0625000000
MAJOR SORT KEY IS ICC#	PAR/SHARES	BOOK	1,000,000.00	1,006,487.77 5,000,000.00	4,932,226.56	5,000,000.00	4,943,359.38	6,000,000.00	4 000 000 00	3,960,000.00	15,000,000.00	15,000,000.00	14,974,218.75	15,000,000.00	15,974,218.75	14,974,218.75	50,000,000.00	49,828,125.00	49 828 125 00	50,000,000,00	49,828,125.00	50,000,000.00	10 000 000 00	9,972,265.63	10,000,000.00	9,972,656.25	5,000,000.00	5,050,441.58	5,050,441.58	5,000,000.00	4,986,056.39	10,000,000.00	9,971,722.15	4.996.068.28	5,000,000.00	4,941,720.45	6,000,000.00	5,930,411.01	5,000,000.00	4.000.000.00	3,953,451,09
MAJOR SORT KEY IS ICC#	CPN RATE		4.3750	3.0000	5.0728	3.0000	5.0708	3.0000	3 0000	4.9212	4.6250	4.6250	4.7161	4.6250	4 6250	4.7161	4.6250	4.8073	4.6250	4.6250	4.8073	4.6250	4.80/3	5.0314	4.6250	5.0255	4.8750	5.0222 4 8750	5.0222	3.7500	5.0086	3.7500	5.0136	4.8689	2.6250	4.8567	2.6250	4.9007	2.6250	2 6250	4.9059
SORT K	FUND	OMED	100	100	000	100	000	100	000	000	100	100	000	100	100	000	100	000	100	100	000	100	000	000	100	000	100	100	000	100	000	100	000	000	100	000	100	000	100	100	000
MAJOR	BROK	DROP	19	6 7	4 0	19	40	61	0 0	45	13	19	43	13	0 -	68	19	43	19	119	40	13	0 4	40	119	45	13	0 6	4 5	1.9	45	13	40	40	13	40	13	40	61	0 0	4 10
	CUSIP	1	912828EU0	912828AT7		912828AT7		912828AT7	9128282T7		912828EY2	912828EY2		912828EY2	912828EV2		912828EZ9		912828EZ9	912828EZ9		912828EZ9	010000000	677070716	312828EZ5		912828FC9	912828EC9		912828DT4		912828DT4	*Hadood to	912828014	912828AZ3		912828AZ3		912828AZ3	912828283	7170
	SST DESCRIPTION NER PURCHASE MATURITY DATE	1	184 T NOTE	H		Η	1	29 T NOTE (99.00)	E		.34 T NOTE (99.27)	H	02/28/06 02/29/08	F	38 T NOTE (99 27)		Еч		15 T NOTE (99.21)	E		E	03/31/06 03/31/08	4	E		H	07/24/07 04/30/08	4	H		[=4	07/24/07 05/15/08	-	E	07/31/07 05/15/08	Evel		32 T NOTE (98.09)	E	4
	INVEST	THOUSE I	41784	4 41664		4 41703		41729	41730		41134	A 41135		41137	41138		41214		41215	41216		41217	41700	4	41709		41701	41702	1 1	41706		41707		41/23	41728		41731		41732	41733	1 1 1



CITY/COUNTY OF SAN FRANCES 4 4 4 8 7 MR. DANIE L DALK 4 4 8 7 INPESTMENT INVESTMENT INVE

(RPTMKT)

PAGE: 3 RUN: 10/01/07 09:00:09

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CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	8,007.81		63,281.25		127,343.75		66,406,25		66.015.62		76.875.00		42.773.44		267,187.50		2 704 924 27	14.140.14	00.		148.61			-54.17	6,391.67		6,519.45		23,790.28		34,983.33		46,861.11		44,500.00		20,286.11		32,700.00		65,705.83		33,466.67	
PRICE SOURCE	70,822.01	SUNGARD	49,795.08	SUNGARD	99,590.16	SUNGARD	49,795.08	SUNGARD	49.795.08	SUNGARD	79.672.14	SUNGARD	49,795.09	SUNGARD	240,081.52	SUNGARD	2.085.629.28	0	22,052.78	UPRICE	22,052.78	UPRICE	22,052.78	UPRICE	87,406.94	UPRICE	119,233.33	UPRICE	484,963.89	UPRICE	231,877.78	UPRICE	862,263.89	UPRICE	308,000.00	UPRICE	104,627.78	UPRICE	157,500.00	UPRICE	1,084,973.61	UPRICE	550,355,55	00.000,000
MARKET VALUE	4,987,500.00	99.750000000000	4,964,062.50	99.28125000000	9,928,125.00	99.28125000000	4,964,062.50	99.28125000000	4,964,062,50	99.28125000000	7.942.500.00	99.28125000000	4,964,062.50	99.28125000000	20,181,250.00	100.9062500000	455.247.812.50	100 0544040000	5,000,000.00	100.000000000	4,999,500.00	00000000066.66	4,998,000.00	99.96000000000	12,950,600.00	99.62000000000	9,954,000.00	99.54000000000	34,811,000.00	99.46000000000	19,772,000.00	98.86000000000	34,580,000.00	98.80000000000	24,687,500.00	98.75000000000	9,869,000.00	98.6900000000	14,776,500.00	98.51000000000	36,445,000.00	98.50000000000	19,700,000.00	13, 100, 000, 00
PAR/SHAKES BOOK	5,000,000.00	5,044,200.07	5,000,000.00	4,918,301.74	10,000,000.00	9,835,822.23	5,000,000.00	4,915,176.74	5,000,000.00	4,915,567.37	8,000,000.00	7,905,461.07	5,000,000.00	4,945,725.54	20,000,000.00	19,914,062.50	455,000,000.00	453 306 003 06	5,000,000.00	4,977,947.22	5,000,000.00	4,977,298.61	5,000,000.00	4,976,001.39	13,000,000.00	12,856,801.39	10,000,000.00	9,828,247.22	35,000,000.00	34,302,245.83	20,000,000.00	19,505,138.89	35,000,000.00	33,670,875.00	25,000,000.00	24,335,000.00	10,000,000.00	9,744,086.11	15,000,000.00	14,586,300.00	37,000,000.00	35,294,320.56	20.000.000.00	20,000,000,02
YTM TR	3.7500	4.3854	3.3750	4.8598	3.3750	4.8657	3.3750	4.9072	3.3750	4.9013	3.3750	4.6679	3.3750	4.5833	4.7500	5.0376	4.2889	11140	4.6700	4.6907	4.6700	4.6913	4.6700	4.6925	5.1500	5.2074	5.1100	5.1993	5.0900	5.1935	5.0900	5.2191	4.9000	5.0934	5.0400	5.1777	5.0900	5.2237	5.0400	5.1829	4.9100	5.1473	4.8800	4.0000
SAFE	100	000	100	000	TOO	000	100	000	100	000	100	000	100	000	100	000			100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	000	100	TOO
BROK	119	40	13	0	4	40	13	43	19	8 9	1.9	45	19	8.7	19	40	14.29% (M)		13	8.7	13	8.7	13	87	13	68	13	40	19	40	13	40	13	8.7	19	45	19	45	19	45	19	8.7	19	7
	912828DT4		912828BT6		917878716		912828BT6		912828BT6		912828BT6		912828BT6		912828GB0		14		313588MK8		313588ML6		313588MN2		313588NR2		313588NY7		313588PE9		313588RG2		313588RM9		313588RR8		313588RW7		313588SM8		313588SN6		313588SN6	37330005**
NUMBER PURCHASE MATURITY DATE	41786 T NOTE		#1697 T NOTE (98)	1	41698 I NOIE (98)		41699 T NOTE (98)	07/23/07 12/15/08	41700 T NOTE (98)	07/23/07 12/15/08	41738 T NOTE (98.11)	08/08/07 12/15/08	41740 T NOTE		41662 T. NOTE (99.19)	06/08/07 12/31/08	SUBTOTAL (Inv Type) 12 TREASURY NOTES	1047	41758 FANNIE MAE	08/28/07 10/01/07	41759 FANNIE MAE	08/28/07 10/02/07	41763 FANNIE MAE	08/28/07 10/04/07	41749 FANNIE MAE	08/15/07 10/31/07	41680 FANNIE MAE	07/09/07 11/01/07	41668 F N M A	06/25/07 11/13/07	41682 Fannie Mae	07/11/07 01/02/08	41619 FEDERAL NATL MTG ASSN DISC N	04/03/07 01/07/08	41674 FANNIE MAE	07/05/07 01/11/08	41691 FANNIE MAE	07/19/07 01/16/08	41688 FANNIE MAE	07/18/07 01/31/08	41579 FEDERAL NATL MTG ASSN DISC N	02/28/07 02/01/08	41589 REDERAT. NATT. MTG ASSN DISC N	FEDERAL NATL MIG ASSN



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		INVESTME	NI IN	ENTOR	WITH MAI	INVESTMENT INVENTORY WITH MARKET VALUE		ы	PAGE: 4
RPTMKT	T)	INVESTME	SILE	ITSTANI	OING AS OF	INVESTMENTS OUTSTANDING AS OF 09/30/07		RUN: 10/01/07 09:00:09	60:00:60
			MAJOR	SORT	MAJOR SORT KEY IS ICC#	#.			
INVEST	T DESCRIPTION R PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNF	UNREALIZED GAIN UNREALIZED LOSS
41605	S PEDERAL NATL MTG ASSN DISC N	313588SN6	13	100	4.8500	25.000.000.00	24.625.000.00	646 666 67	00 020 00
	03/23/07 02/01/08		40	000		23,939,062,50	98.500000000000	TIPRITE	00.0/4/00
41599	FN	313588SR7	19	100	4.8800	25,000,000.00	24,615,000.00	660,833,33	42.000.00
	03/20/07 02/04/08		40	000	5.1020	23,912,166.67	98.46000000000	UPRICE	
41600	FE	313588SV8	19	100	4.8800	25,000,000.00	24,602,500.00	660,833.33	43,055,56
	03/20/07 02/08/08		40	000	5.1049	23,898,611.11	98.41000000000	UPRICE	
41588	五	313588SY2	19	100	4.7900	50,000,000.00	49,185,000.00	1,370,472.22	69,819.45
	03/09/07 02/11/08		40	000	5.0163	47,744,708.33	98.37000000000	UPRICE	
41601	FE	313588TC9	13	100	4.8600	15,000,000.00	14,749,500.00	394,875.00	26,925.00
			40	000	5.0880	14,327,700.00	98.33000000000	UPRICE	
41746	FA	31358BTV7	13	100	4.8600	25,000,000.00	24,532,500.00	158,625.00	52,250.00
	08/15/07 03/03/08		40	000	4.9956	24,321,625.00	98.13000000000	UPRICE	
41635	FN	313588UK9	19	100	4.8900	25,000,000.00	24,490,000.00	584,083.33	60,500.00
	04/12/07 03/17/08		40	000	5.1268	23,845,416.67	97.96000000000	UPRICE	
41694	FA	313588UK9	19	100	5.0000	25,000,000.00	24,490,000.00	242,083.33	71,000.00
	07/23/07 03/17/08		40	000	5.1495	24,176,916.67	97.96000000000	UPRICE	
41622	FE	313588UW3	19	100	4.8450	50,000,000.00	48,910,000.00	1,204,520.84	114,520.83
	04/05/07 03/28/08		87	000	5.0903	47,590,958.33	97.82000000000	UPRICE	
					1 1 1 1 1 1				
SUBTOT	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		15.46% (M)	5	4.9206	500,000,000.00	492,742,600.00	9,980,354.16	834,694.73
					5.1034	481,927,605.28	98.54852000000		-54.17
						1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			
41741 F	1 F H L B	313384MP1	19	100	5.1150	5,000,000.00	4,997,500.00	39,072.91	341.67
	08/07/07 10/05/07		8.7	000	5.1582	4,958,085.42	99.95000000000	SUNGARD	
41692	fx;	313384NB1	19	100	5.1340	20,000,000.00	19,960,000.00	211,064.44	5,635.56
			45	000	5.2008	19,743,300.00	99.80000000000	SUNGARD	
41765	DL:	313384NB1	13	100	4.6500	7,000,000.00	6,986,000.00	28,029.16	466.67
	08/31/07 10/17/07		40	000	4.6784	6,957,504.17	99.80000000000	SUNGARD	
41766	FHLB	313384NC9	19	100	4.6500	8,000,000.00	7,983,000.00	32,033.33	266.67
			40	000	4.6790	7,950,400.00	99.78750000000	SUNGARD	
41801	DL4	313384NG0	13	100	4.5900	10,000,000.00	9,973,750.00	8,925.00	525.00
	09/24/07 10/22/07		40	000	4.6064	9,964,300.00	99.73750000000	SUNGARD	
41718	p <sub>i</sub>	313384NJ4	19	100	5.1260	12,000,000.00	11,965,500.00	112,772.00	4,799.33
	07/27/07 10/24/07		45	000	5.1918	11,847,928.67	99.71250000000	SUNGARD	
41737	ĵz,	313384NR6	13	100	5.1100	9,000,000.00	8,966,250.00	76,650.00	4,575.00
	08/02/07 10/31/07		40	000	5.1761	8,885,025.00	99.62500000000	SUNGARD	
41734 F		313384NT2	1.9	100	5.1150	6,000,000.00	5,976,000.00	50,297.50	3,280.00
	08/03/07 11/02/07		45	000	5.1820	5,922,422.50	000000000009.66	SUNGARD	
						0000000		22 220 000	

3,280.00 28,708.33 22,966.67 17,677.78 3,373.33

50,297.50 SUNGARD 978,055.56 SUNGARD 782,444.44

5,976,000.00 00000000009.66 49,756,250.00 99.51250000000 39,805,000.00

5.1150 5.1820 5.0300

313384NT2 313384PA1 313384PA1 313384PE3 313384PF0

50,000,000.00 48,749,486.11 40,000,000.00 38,999,588.89 39,540,055.56 6,000,000.00 5,938,000.00

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13 40 40 40 40 40

> 05/14/07 11/09/07 05/14/07 11/09/07 08/20/07 11/13/07 08/31/07 11/14/07

08/03/07 H L B HLB HLB 41752 F H L B 41767 F H L B

41654 41659

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5.1590 5.1590

227,266.66

39,785,000.00 99.46250000000 5,967,000.00

40,000,000.00

4.9266 4.9600 5.0118

SUNGARD



## CITY/COUNTY OF SAN FRANCISCO

A N I E L D A L Y 4 1 S - S 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE

TIM	TAURNTODY	VRSTMRNT	
	DALY	DANIEL	M R

(RPTMKT)

PAGE: 5 RUN: 10/01/07 09:00:09

Color   Colo			INVESTME	MAJOR .	SORT KI	INVESTMENTS OUTSTANDING AS OF 09/30/07 MAJOR SORT KEY IS ICC#	4			
1	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	1	CUSID	BANK		YIM IR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE		UNREALIZED GAIN UNREALIZED LOSS
15   100   5.0025   0.9   875, 127. 78   97, 257, 261, 70   45, 281, 73     15   100   5.0025   0.9   875, 127. 78   97, 257, 261, 70   45, 281, 73     15   100   5.0025   0.000   0.000   0.000   0.000   0.000     15   100   5.0025   0.000   0.000   0.000   0.000   0.000     15   100   5.000   1.000   0.000   0.000   0.000   0.000     15   100   5.000   1.000   0.000   0.000   0.000   0.000     15   100   5.000   1.000   0.000   0.000   0.000   0.000     15   100   5.000   1.000   0.000   0.000   0.000     15   100   5.000   1.200   0.000   0.000   0.000     15   100   5.000   1.200   0.000   0.000   0.000     15   100   5.000   1.200   0.000   0.000   0.000     15   100   5.000   1.200   0.000   0.000   0.000     15   100   4.700   1.200   0.000   0.000     15   100   4.700   1.200   0.000   0.000     15   100   4.700   1.200   0.000   0.000     16   100   4.700   1.200   0.000   0.000     17   100   4.700   4.700   0.000   0.000     17   100   4.700   4.700   0.000   0.000     18   100   4.700   4.700   0.000   0.000     18   100   4.700   4.700   0.000   0.000     18   100   4.700   4.700   0.000   0.000     18   100   4.700   0.000   0.000     18   100   4.700   0.000   0.000     18   100   4.700   0.000   0.000     18   100   4.700   0.000   0.000     19   100   5.100   0.000   0.000     10   100   5.100   0.000   0.000     10   100   5.100   0.000   0.000     10   100   5.100   0.000   0.000     10   100   5.100   0.000   0.000     10   100   5.100   0.000   0.000   0.000     10   100   5.100   0.000   0.000   0.000     10   100   5.100   0.000   0.000   0.000     16   100   5.100   0.000   0.000   0.000     16   100   5.100   0.000   0.000   0.000   0.000     16   100   5.100   0.000   0.000   0.000   0.000   0.000     16   100   5.100   0.000   0.000   0.000   0.000   0.000   0.000     16   100   5.100   0.000   0.000   0.000   0.000   0.000   0.000     16   100   5.100   0.000   0.000   0.000   0.000   0.000   0.000   0.000     17   100   5.100   0.000   0.000   0.000   0.000   0.000   0.000   0.000	41761 F H L B 08/29/07 11/23/07		313384PQ6	19	100	4.9400	10,000,000.00	99.3375000000	45,283.33	6,477.78
1   10   10   4   5656   10   10   10   10   10   10   10   1	41762 F H L B 08/29/07 11/28/07		313384PV5	19	100	4.9400	10,000,000.00	9,927,500.000	45,283.33	7,088.89
11   100   5.1844   24,312,826   26,713,135   55   26,713,136   27,32,22   27,314   27,311,135   27,314   27,311,135   28,513,222,222,222,222,222,222,222,222,222,2	41756 F H L B 08/29/07 12/04/07		313384088	19	100	4.9000	10,000,000.00	9,919,644.44	44,916.67	6,755.55
77 19 100 5.1010 25.000.000.000 20 5.55 25222222 25.55 29.718.75 25.100 5.100	41747 F H L B 08/15/07 01/10/08		313384RQ4	19	100	5.0800	10,000,000.00	9,874,030.56	66,322.22 SUNGARD	16,552.78
77 19 100 4.9990 25,000.000.000 50 5.57 231.77 231.77 45 00 5.124.72 24.322 262.22 252	41721 F H L B 07/30/07 01/25/08		313384SF7	19	100	5.0130	25,000,000.00	24,638,305.56	219,318.75 SUNGARD	42,130.56
11   10   0.0   4.721   11,700,588   39   0.04666666   7   20183,67   45   100   4.721   11,700,588   39   0.04666666   7   20183,67   47   50   45   45	41727 F H L B 07/31/07 01/25/08		313384SF7	19	100	4.9990	25,000,000.00	24,638,305.56	215,234.72 SUNGARD	41,002.78
11. 97 (M) 4. 878 93 04 45,000,000.00 00 97,9127777778 857876,00 97,91277777778 957878,00 97,91277777778 957878,00 97,91277777778 957878,00 97,91277777778 957878,00 97,91277777778 957878,00 97,91277777778 957878,00 97,91277777778 957878,00 97,91278,00 97,91277777778 957878,00 97,912,912,912,912,912,912,912,912,912,912	41778 F H L B 09/12/07 03/05/08		313384TX7	19	100	4.6190	12,000,000.00	11,770,160.00	29,253.67 SUNGARD	10,348.00
11. 97 k (M) 4 6775 25, 000 000 000 000 000 000 000 000 000 0	41791 F H L B 09/21/07 03/19/08		313384UM9	1.9	100	4.3900	45,000,000.00	44,060,750.00	54,875.00	375 9-
11.978 (N) 4 (2773) 385,000 000 00 23,295,000 00 286,160 00 1 4,274 0 277,588 413 69 99,03386660000 286,160 00 1 4,274 0 277,588 413 69 99,0338660000 286,160 00 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	41751 F H L B 08/17/07 04/15/08		313384VQ9	19	100	4.6750	25,000,000.00 24,214,340.28	24,396,687.50	146,093.75 SUNGARD	36,253.47
19 100 5.1100 24,000,000.00 23,885,000.00 286,160.00 19 100 5.1100 24,000,000.00 23,885,000.00 20,865,160.00 19 100 5.1000 15,000,000.00 14,980,125.00 20 205,250.00 19 10 10 5.200 24,876,250.00 20 20,875,270,270 20 20,875,270,270 20 20 20,875,270,270 20 20 20,875,270,270 20 20 20,875,270,270 20 20 20,875,270,270 20 20 20,875,270,270 20 20 20,875,270,270 20 20 20,875,270,270 20 20,875,270,270 20 20 20,875,270 20 20 20 20,875,270 20 20 20 20,875,270 20 20 20 20,875,270 20 20 20 20,875,270 20 20 20 20 20 20 20 20 20 20 20 20 20	SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC	4		M) \$76.			385,000,000.00	381,280,383.62	3,438,819.11	259,525.82
19 100 5.2085 14.687,255.00 99.1825000000 STRNARD 100 5.2085 14.687,255.00 99.1825000000 STRNARD 100 5.1881 22.74,774 99.246666667 STRNARD 100 5.1877 46.227,777,78 99.246666667 STRNARD 100 5.1877 46.227,777,78 99.246666667 STRNARD 100 5.2447 40.280,786,39 99.187393333 STRNARD 100 5.2447 40.280,786,39 99.18739777778 STRNARD 100 5.2000 5.000,000,000 99.187777778 STRNARD 100 5.000 5.000,000,000 99.187777778 STRNARD 100 5.000 5.000,000,000 99.187777778 STRNARD 100 5.000 3.000,000,000 99.187777778 STRNARD 100 5.1929 97.000,000 99.187777778 STRNARD 100 5.1929 97.77778 99.14789,44167 99.18698899 STRNARD 100 5.1929 97.000,000 99.18789,54167 98.196788899 STRNARD 100 5.1979 97.000 000,000 000 99.18789,548899 STRNARD 100 5.1979 97.000 000,000 000 99.18789,54167 98.196788899	41679 FREDDIE MAC		313396NW9	19	100	5.1100	24,000,000.00	23,895,000.00	286,160.00	14,233.33
19 100 5 1000 1 10			313396PL1	119	100	5.1000	15,000,000.00	14,908,125.00	208,250.00	12,250.00
19 100 5.000			313396PU1	19	100	5.0900	33,000,000.00	32,764,875.00	359, 269.17	30,827.50
19 100 5.2447 60.280,778 33 99.1733333333 10.5711.67. 40 000 5.2447 60.280,778 33 99.1733333333 10.5711.67. 41 100 5.2447 60.280,778 33 99.1733333333 10.5711.67. 42 000 5.1760 13.601,400,100 99.1587777778 10.5710,100.47. 43 000 5.1060 2.4616,555.56 99.1587777778 10.5710,100.47. 44 00 00 5.2003 34.129,022.22 99.1211111111 11 SINKAKD 10.05. 45 000 5.1070 34.00,000,000.40.40.40.40.40.40.40.40.40.40.40.40.		,	313396PX5	13	100	5.0000	50,000,000.00	49,623,333.33	1,055,555.55	40,000.00
19 100 5.1760 13.670.400.00 03 9.1537777778 18 STRKARD 10.0 5.1760.00 10.0 5.1777.00 10.0 5.1777	ORP DISC	e	3133960D8	119	100	5.0300	42,000,000.00	41,651,960.00	1,332,111.67 SINGABD	39,270.00
19 000 4-9300 25,000,000.00 24,729,77778 SINGARD 19 000 5.2008 4.45 Gard,555,56 Gard,640.000.00 24,729,694.44 154,062.30 Gard,640.000 25,000,000.00 24,729,694.44 154,062.30 Gard,640.000 5.0008 0.35,000,000.00 34,622.388.39 464,255,56 Gard,640.000 5.2003 4,409,022.289 9.123111111 SINGARD 19 000 5.2003 4,409,022.29 9.123111111 425,133,34 40 000 5.1059 0.30,000,000 0.31,690,631.11 425,133,44 41,000,000,000 0.31,690,631.31 425,133,44 42,133,44 5.20,44 53,43 33 95,737,78 97,777,78 97,775,000,000,000 0.31,690,631,333 39,777,78 97,750,00 14,786,555 83 379,750,00 14,786,555 83 379,750,00 14,786,555 83 379,750,00 14,786,555 83 379,750,00 14,786,555 83 379,750,00 14,786,555 83 379,750,00 14,786,555 83 370,750,750 14,786,786,786,786,786,786,786,786,786,786	ORP DISC		313396QE6	13	100	4.9950	40,000,000.00	39,663,511.11	1,026,750.00	35,361.11
40 000 5.0608 4.04.05.655.56.91.589777778 STUNGARD 19 0.00 5.0800 35.000,000.00 34.622.388 89 464.255.56 464.255.56 40 0.00 5.0800 35.000,000.00 34.622.388 89 STUNGARD 19 0.00 5.0203 41.024.553.13 99.01221222 11111 428.133.34 40 0.00 5.1059 11.244.553.13 99.013222222 11111 428.133.34 41.00 5.1059 11.044.531.33 99.013222222 11111 428.133.34 41.00 5.1059 11.044.531.33 99.01322222 11111 428.133.34 41.00 5.1059 11.044.531.33 99.013233333 SUNGARD 19 100 5.1079 14.389.541.67 98.596.2888889 SUNGARD 14.389.541.67 98.596.2888889 SUNGARD 14.389.541.67 98.596.2888889 SUNGARD 15.00 5.2274 47.509.000.000.00 99.843.533.333			313396QE6	19	100	4.9300	25,000,000.00	24,789,694.44	154,062.50	19,076.38
19 100 5.7003 34.2100,7022.22 91.1211111111 428,1133.94 1133.96 1133.9	08/17/07 12/07/07		010000	40	000	5.0068	24,616,555.56	99.1587777778	SUNGARD	***
19 100 5.1959 31.724, 653.33 99.035222222 5TR852.33.34 40 00 5.1959 31.724, 653.33 99.035222222 5TR852.8 19 100 5.1928 9.782, 668.89 98.945333333 5TR852.8 19 100 4.1928 9.782, 668.89 98.9453333333 5TR852.8 19 100 4.2900 55.00,000,001 4.788, 568.89 5TR852.8 19 100 4.2970 55.000,000,000,000,000,000,000,000,000,0	416/3 FREDULE MAC		этэээрбия	40	000	5.2003	34,190,022.22	99.121111111	SUNGARD	30,111.11
19 100 5.0800 10,000,000.00 9,894,533.33 98,777.78 98,777.78 10.0 5.1228 9,777.78,268.89 99,245333333 998,777.78 9199,24533333 998,775.79 9199,24533333 998,755.00 9199,24533333 998,755.00 9199,2750,00 90.00 15,000,00 00.00 14,788,595,83 918,595,83 918,750,00 9199,250,00 918,2750,274 47,509,601,39 98,4350000000 1,621,173,61 9199,000,00 00.00 5,2274 47,509,601,39 98,4350000000	41672 FREDDIE MAC 06/28/07 12/17/07		313396009	19	100	5.0700	32,000,000.00	31,690,631.11	428,133.34 SUNGARD	37,644.44
43 000 5.1292 9.782,688,89 69.454333333 SUNGARD 19 100 4.9000 15,000,000.00 14,786,595,83 379,750,00 19 000 5.1079 14,189,541,67 98,590588689 SUNGARD 19 100 4.670 5,000,000.00 49,219,500.00 1,621,173,61 45 000 5,2274 47,509,601.39 98,43900000000 SUNGARD	41695 PREDDIE MAC		3133960X4	13	100	5.0800	10,000,000.00	9,894,533.33	98,777.78	13,066.66
19 100 4.2000 15.00,000.00.00 14.788,553:33 379.750.00 89 000 5.1079 14.889,541.67 98.5965888889 STWGARD 19 100 4.970 5.000,000.00 49.219.500 1,21,173.61 45 000 5.2274 47,509,601.39 98.4350000000 7,21,173.61 45 000 5.2274 47,509,601.39 98.43500000000	07/23/07 12/24/07			43	000	5.1928	9,782,688.89	98.9453333333	SUNGARD	
19 100 4.9670 50,000,000.00 49,219,500.00 1,621,173.61 45 000 5.2274 47,509,601.39 98.43900000000 SUNGARD	41613 FEDL HOME LLN MTG CORP DISC 03/29/07 01/22/08		313396868	19	100	5.1079	15,000,000.00	14,788,595.83 98.59063888889	379,750.00 SUNGARD	19,304.16
	41565 FEDL HOME LLN MTG CORP DISC 02/08/07 02/04/08		313396SR5	19	100	4.9670	50,000,000.00	49,219,500.00	1,621,173.61 SUNGARD	88,725.00



(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 09/30/07

PAGE: 6 RUN: 10/01/07 09:00:09

Name	Color   Park   Carry   Park   Park   Carry   Park   Park   Carry   Park   P				MAJOR	SORT	MAJOR SORT KEY IS ICC#	INVESTMENTS OLISIANDING AS OF 99/30/0/			
336585   19   100   4.000   25,000,000   0.0   24,609,755.00   665,313.33   13   13   13   13   13   13   1	13956NG 19 100 6 500 5 135 100 0 00 0 0 15 648 100 15 500 0 655 133 13 13 13 13 13 13 13 13 13 13 13 13	to by	DESCRIPTION PURCHASE MATURITY	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SH	MARKET VALUE MARKET PRICE		REALIZED GAIN REALIZED LOSS
3395287 19 100 6 5.0562 23.31,166.68 8.139000000 000000000000000000000000000000	3395CR7   40 000 6.000 4.790 1.000 0.00 0.00 6.884,659.44   STURGARD   STURGA	0		313396SR5	13	100	1	25,000,000.00	24,609,750.00	645,333.33	33,250.00
336TM1   19   10   19   19   19   19   19   1	1396TW1   19   10   10   19   10   10   10   1	*1	tr Di	313396670	0 t	000		23,931,166.67	98.43900000000	SUNGARD	
335CUA1 19 100 6 5110 15.462,088 18 99 10.5648,3777778 18 5URGALD 335CUA1 4 19 100 6 5110 15.462,088 18 99 10.27777778 18 5URGALD 335CUA1 4 19 100 6 51265 22,09,000.000 29.311,100.00 7274459.17 19 100 6 51265 28,541,442,56 26 99.311,100.000 727477778 19 100 6 51266 28,541,442,56 99.311,265,560.00 764,555,55 55 55 55 55 55 55 55 55 55 55 55	335CUM   19   100   4.8230   10.000, 100.000   20.27777778   144, 144, 1906, 677   135CUM   19   100   5.1112   15.462, 1088   19   100   5.1125   15.462, 1088   19   100.000   1.000, 100.000   10.000			010000000	40	000		6,825,700.00	98.35227777778	45,511.67 SUNGARD	13,447.77
3396024 19 100 4 5210 31,000,000 10 29,311,150,00 75,459,110 21,459,110 31,450,110 4 5210 4 5210 31,000,000 10 29,311,150,00 75,459,110 31,450,	3395024 197 000 4.8220 31.000,000 00 29.3121.150.00 72.5459.17.450.17.450.17	r-I	FR	313396UM1	13	100	-	16,000,000.00	15,648,364.44	144,906.67	41,368.88
ORP DISC 111395024 19 100 4 59159 23 000 000 00 131,205 560 000 00 131,205 560 000 00 131,205 560 000 00 131,305 201 19 100 4 59159 10 000 000 00 131,205 560 000 00 131,305 201 19 100 4 5900 10,000,000 00 131,205 560 000 00 131,305 201 19 100 4 5900 10,000,000 00 131,205 560 10 10,000,000 00 131,305 201 10 10 10 4 5900 10,000,000 00 124,1013 13 13 13 13 13 13 13 13 13 13 13 13 1	1396724 19 10 10 4.9159 212 (0.01, 0.01) 20 11, 20 5.5 5.6 5.0 10 11, 20 5.5 5.6 5.0 10 11, 20 5.5 5.6 5.0 10 11, 20 5.5 5.6 5.0 10 11, 20 5.5 5.6 5.0 10 11, 20 5.5 5.6 5.0 10 11, 20 5.5 5.6 5.0 10 10, 24, 177.1 187.2 19 12, 24, 745.8 19 12	0	PEDI, HOME LIN MTG CORD	3133961174	0 -	1000		15,462,088.89	97.8022777778	SUNGARD	
335XZ1 40 010 5.1668 0.0440,306.67 97,3759000000 76,4555.55 5.5 5.5 5.5 5.5 5.5 5.5 5.5 5.5	1395024   19   100   5.1668   10.00,000.00   10.00   12.665   5.5	3	04/03/07 03/31/08	100000000000000000000000000000000000000	45	000		28,541,042.50	97.77050000000	727,469.17 SUNGARD	62,638.33
3395CA1 19 000 4.5860 10.000.000 0 9.7746.530.89 GENERALD 3395CR 19 000 4.5860 10.000.000 0 9.7746.638.89 GENERALD 3395CS 19 000 4.5860 10.000.000 0 9.7746.638.89 GENERALD 3395CS 10 4.600 12.000.000 0 9.7446.838.89 GENERALD 34 000 4.600 12.000.000 0 9.7446.838.89 GENERALD 34 000 4.600 12.000.000 0 9.7446.838.89 GENERALD 35 000 4.600 12.000.000 0 9.7446.838.89 GENERALD 35 000 4.600 12.000.000 0 9.7446.838.89 GENERALD 36 000 5.200 10.000.000 0 9.944.33.33 GENERALD 36 000 5.200 10.000.000 0 9.944.33.33 GENERALD 37 000 5.200 10.000.000 0 9.944.33.33 GENERALD 38 000 5.200 10.000.000 0 9.944.33.33 GENERALD 38 000 5.200 10.000.000 0 9.966.6667 11710.29 38 000 5.200 10.000.000 0 9.966.6667 11710.29 38 000 5.200 10.000.000 0 9.966.6667 11710.29 38 000 5.200 10.000.000 10.99.666.6667 11710.29 38 000 5.200 10.000.000 10.99.666.6667 11710.29 38 000 5.200 10.000.000 10.99.666.6667 11710.29 38 000 5.200 10.000.000 10.99.666.667 11710.38 38 000 5.200 10.000.000 10.99.666.667 11710.38 38 000 5.200 10.000.000 10.99.666.667 11713.88 38 000 5.200 10.000.000 10.99.666.667 11710.38 38 000 5.200 10.000.000 10.99.666.67 11710.38 38 000 5.200 10.000.000 10.99.666.67 11710.38 38 000 5.200 10.000.000 10.99.666.67 11710.39 38 000 5.200 10.000.000 10.99.666.67 11710.38 38 000 5.200 10.000.000 10.99.666.67 1177.388 38 000 5.200 10.000.000 10.99.69.69.89 38 000 5.200 10.000.000 10.99.69.89 38 000 5.200 10.000.000 10.99.69.89 38 000 5.200 10.000.000 10.99.69.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99.89 38 000 5.200 10.000.000 10.99	1355287	CI	FEDL HOME LLN MTG CORP	313396UZ4	13	100		32,000,000.00	31,286,560.00	764,555.55	81,697.78
1356727 17 10 10 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1396787 19 100 4 (667 22 005 01 29 (47718) 89 10 12 (1795.1) 19 10 10 10 10 10 10 10 10 10 10 10 10 10	1.0	20	113395801	0 4	000		30,440,306.67	97.77050000000	SUNGARD	
336CZO 15 10 100 4 8100 21,934,6CZ 50 95,4CF3500000 72,955,5C 50 100 4,810 100 4,810 100 12,934,6CZ 50 95,4CF3500000 72,955,5C 50 100 4,810 100 12,934,6CZ 50 95,4CF3500000 72,955,5C 50 100 4,810 100 12,934,6CZ 50 95,4CF3500000 72,955,5C 50 100 4,910 100 12,934,6CZ 50 95,4CF3500000 72,955,5C 50 100 100 100 100 100 100 100 100 100	13.5CZY 15 100 4.8110 (2.1934.86.25 0.96.40.00.00 (0.00.00.00) (2.1935.86.25 0.96.46.29.00 (2.1935.86.29.00) (2.1935.86.29.00 4.8110 (2.1934.86.25 0.96.46.29.00 (2.1935.86.00) (2.1955.86.29.00 4.8110 (2.1934.86.25 0.96.46.29.00 (2.1936.86.00) (2.1955.86.00) (2.1956.86.00) (2.	2	4	TAVOCCETC	87	000		9,646,322.22	97.0463888889	\$1,983.33 SUNGARD	16,333.34
15.46 to   15.40   15.25   15.31   15.25   15.31   15.25   15.31   15.35   1	16.46 (M)   4.000 4.000 16.000,000 15.255,000 00   7.2,955,000     16.46 (M)   4.000 4.000 16.000,000 15.255,000 00   7.2,955,000     16.46 (M)   4.000 4.000 16.000,000 10.555,000 00   7.2,955,000     16.46 (M)   4.000 4.000 16.000,000 10.000   7.2,955,000     16.46 (M)   4.000 4.000 16.000,000 10.000   7.2,955,000     16.46 (M)   4.000 4.000,000 10.000   7.2,955,000     16.46 (M)   4.000 4.000,000 10.000   7.2,955,000     16.46 (M)   4.000 4.000,000 10.000   7.2,955,000     16.46 (M)   4.000 5.100   7.2,950   7.2,955,000     16.40 (M)   5.100   7.2,950   7.2,955,000   7.2,950     16.40 (M)   5.100   7.2,950   7.2,955,000     16.40 (M)   7.2,950   7.2,950   7.2,950     16.40 (M)   5.100   7.2,950   7.2,950   7.2,950     16.40 (M)   5.100   7.2,950   7.2,950   7.2,950     16.40 (M)   7.2,950   7.2,950   7.2,950   7.2,950   7.2,950     16.40 (M)   7.2,950   7.2,950   7.2,950   7.2,950   7.2,950     16.40 (M)   7.2,950   7.2,950   7.2,950   7.2,950   7.2,950   7.2,950     16.40 (M)   7.2,950   7.2,950   7.2,950   7.2,950   7.2,950   7.2,950   7.2,950     16.40 (M)   7.2,950	10	FR	313396ZR7	1.9	100		25,000,000.00	24,117,187.50	124,745.83	57,579.17
16.46 (M) 100 4.918	16.46 (M) 100 4.9188 11,255, 631,33 96.1555500000 72,995,565 670,000 472,995,565 670,000 472,995,565 670,000 472,995,695 670,000 472,995,695 670,000 472,995,695 670,000 472,995,695 670,000 472,995,995 670,000 472,995,995 670,000 472,995,995 670,000 472,995,995 670,995 6	1	1		45	000		23,934,862.50	96.46875000000	SUNGARD	
16.46 (M)   4.9776   512,000,000   00   54.59,458.11   9,981,710.29	16.46*(M) 4.9976 512.000,000.00 554.59,458.11 9,981,710.29 812,405.11 81.00 5180 81.00 5	n	FR	313396050	4 9 E	000		15,255,853,33	15,385,000.00	72,955.56 SUNGARD	56,191.11
16.46f (M) 4.1977 632.0 0.000.000 0.	10 - 46   (M)   1 - 10   2   2   2   2   2   2   2   2   2						- 1				
51,1231   511,517,371,195   91,595522000000000000000000000000000000000	046501X22 19 100 5.180 40,000,000 00 39,994,433.33 869,088.88 80485X29 10 00 5.286 10,000 5.256 10 20,000 00 00 20,994,433.33 869,088.88 80485X29 10 00 5.286 10,000 5.266 10,000 00 20,000 20,000 00 20,000	Ò	TAL (Inv Type) 44 FMC DISCOUNT		.46%()	4)	4.9576	532,000,000.00	524,549,458.31	9,981,710.29	750,376.07
	0660P1X22 19 100 5.1800 40,000.000.00 39,994,411.33 869,088.88 994851X23 10 000 5.208 00 30,000.000 00 39,994,411.33 869,088.88 994851X23 10 000 5.2098 00 30,000.000 39,996,431.33 90,996,431.33 90,000.00 00 30,000.000 30,000.000 39,996,431.33 90,996,431.33 90,000.00 00 30,000.000 30,000.000 30,996,431.33 90,996,431.33 90,996,431.33 90,996,431.33 90,996,431.33 90,996,431.34 90,9						5.1321	513,817,371.95	98.59952200000		
04/03/07 11/02/07 07/03/07 11/02/07 07/03/07 11/02/07 07/03/07 11/02/07 07/03/07 11/02/07 07/03/07 11/02/07 06/07/03/07 11/02/07 06/07/03/07 11/02/07 06/07/03/07 11/02/07 06/07/03/07 11/02/07 06/07/07 11/02/07 06/07/07 11/03/07 06/07/07/07 11/03/07 06/07/07 11/03/07 06/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07 11/03/07 07/07/07/07 07/07/07 11/07 11/03/07 07/07/07/07 07/07/07 11/07 11/07 07/07/07 11/07 11/07 07/07/07 11/07 11/07 07/07/07 11/07 11/07 07/07/07/07 07/07/07/07 11/07 11/07 07/07/07/07 07/07/07/07 07/07/07/07 07/07/07/07 07/07/07/07 07/07/07/07 07/07/07/07 07/07/07/07/07 07/07/07/07/07 07/07/07/07/07 07/07/07/07/07 07/07/07/07/07/07 07/07/07/07/07 07/07/07/07/07/07 07/07/07/07/07/07/07/07/07/07/07/07/07/0	04/03/07 11/02/07 07/03/07 11/02/08 07/03/07 11/	4	BANK OF AMERICA C P	0660P1X22	119	100	5.1800	40,000,000.00	39,994,433.33	869,088.88	188.89
DATE	DATE		05/03/07 10/02/07		40	000		39,125,155.56	99.9860833333	SUNGARD	
0/73/07 10/72/07 10/02/07 660011897 19 100 5.2693 22,0565,6666.7 92,986661833333 1,255,381,94 94 0.00 0.00 0.00 0.00 0.00 0.00 0.00	07/03/07 12/02/07 060D1897 19 100 5.1650 50.000.000 49.9444.333.33 1.265.381.94 04.000/07 12/09/07 060D1897 19 100 5.1650 50.000.000 0.49.9444.333.33 1.265.381.94 04.000/07 12/09/07 060D1897 19 0465LXJZ 19 100 5.1650 50.000.000 24.940.654.17 115.111.11 060D107 12/080 19 0465LXJZ 19 100 5.1800 25.000.000 0.49.940.654.17 115.111.11 11.11 060D107 12/07 12	1	Б	90485LX29	13	100		30,000,000.00	29,995,825.00	390,000.00	158.33
BOA   10   10   10   10   10   10   10   1	PACA				46	000		29,605,666.67	99,9860833333	SUNGARD	
WINDOW RANK CP   00465LXJ2   19 100 5.2160   24,600 000 0 24 940 586.77   115.111.111.111.111.111.111.111.111.111	MINOR SANK CP   09465LXJ	na	BO	0660P1X97	0 T 0	100		48 687 229 17	49,944,333.33	1,255,381.94	1,722.22
04/40/11/13/07 0465LYD4 19 046	06/4/07 11/2	10	Б	90485LXJ2	13	100		25,000,000.00	24,940,854.17	115,111.11	2,006,95
UNION BANK C P 90485LYD4 19 100 5.2500 25.000.000.00 4.4850.59.83 3 125.000.000.00 100 100 100 100 100 100 100	UNION BANK C P 90485LYD4 19 100 5.2560 24,000.000.00 4.4850.333.33 175,000.000 00.9(14/07 11/13/07 12/24/07 11/13/24/07 11/13/24/07 19.4018033333 175,000.000 00.0731/07 10.072/07 10.072/07 10.000.000.000.000.000.000.000.000.000.		08/30/07		46	000		24,823,736.11	99.76341666667	SUNGARD	
MUNICH DARK 12 24/07 904851204 13 100 5.1500 20.000.000.00 19 7451865.67 17 3888.82 17 3	90451204 19 100 5.1500 20,000.00 19,751,61,666.67 177,386.89 100 100 100 10,751,61,666.67 177,386.89 100 100 100 10,751,61,666.67 177,386.89 100 100 100 10,751,61,666.67 177,386.89 100 100 10,751,61,666.67 177,386.89 10,71,175.60 10,751,61,61,61,61,61,61,61,61,61,61,61,61,61		5	90485LYD4	13	100		25,000,000.00	24,850,395.83	175,000.00	7,166.66
907/10/70 12/24/07 904552Z27 9 90455ZZE 9 90 90455ZZE 9 90 90459ZZE 9 90 90 90459ZZE 9	90/10/12/24/07 90465L276 910 5.1700 45.222.277 78 98.819313333 SURGARD 91/00/10/12/20 91/00/12/20 91/00/12/20 91/00/12/20 91/00/12/20 91/00/12/20 91/00/10/20/20 91/00/10/20/20 91/00/10/20/20 91/00/2	0.1	5	90485LZ04	19	100		20,000,000.00	19,763,866,67	177.388.89	4.200.00
UNION BANK C P	UNION BANK C P (4444).777 (66666 7 20137) (671,000 000.00 000 19,735; 000 400.00 1137; 000 000 000 000 000 000 000 000 000 0		07/31/07		46	000		19,582,277.78	98.8193333333	SUNGARD	
0/70/07 12/27/07 4 6 000 5.1808 4 4.100,655.00 90.7716.66667 5 BURGARD 0/70/07 12/27/08 4 000 5.1809 2 0.000.00 0.0 92.7735.883.33 240.800.00 0.0 0.9 0.7735.883.33 240.800.00 0.0 0.9 0.7735.883.33 240.800.00 0.0 0.9 0.7735.883.33 240.800.00 0.0 0.9 0.7735.883.33 240.800.00 0.0 0.9 0.7735.883.33 240.800.00 0.0 0.9 0.7735.883.33 240.800.00 0.0 0.9 0.7735.883.33 240.800.00 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0	07/07/07 12/27/07 07/07/07 12/27/07 07/07/07 12/27/08 07/07/07/07 12/27/08 07/07/07 12/27/08 07/07/07 12/27/08 07/07/07 12/27/08 07/07/07 12/27/08 07/07/07 12/27/08 07/07/07/07 12/27/08 07/07/07/07 12/27/08 07/07/07/07 12/27/08 07/07/07/07 12/27/08 07/07/07/07 12/27/08 07/07/07/07 12/27/08 07/07/07/07/07/07/07/07/07/07/07/07/07/0		UNION BANK	90485LZT8	19	100		45,000,000.00	44,449,725.00	407,137.50	11,962.50
UNION BANK C P 90485JA29 19 100 5.2943 19,400.000.000.000 19,735,833.33 240,800.000 000 000 000 000 000 000 000 000	UNION BANK C P 90485JA29 19 100 5.2844 19,422.600 100 19,732.863.33 24,080.00 10 100 100 100 100 100 100 100 100		07/30/07		46	000		44,030,625.00	98.77716666667	SUNGARD	
0/70/00 04/02/08 46 000 5:3943 19,482.600.00 98.6795139.66667 SURGARDO O7/00 04/0.2008 86.795130.800.000 98.6795130.800.000 98.	07/07/0 01/02/08 46 000 5.3943 19.442.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.600.00 98.679313.91.842.840.00 98.679313.91.842.840.00 98.679313.91.842.840.00 98.679313.91.840.840.840.890.89.67313.91.840.840.840.890.89.67313.91.840.840.840.890.89.67313.91.840.840.840.890.89.840.842.840.840.840.840.840.840.840.840.840.840	m	B	90485JA29	6	100		20,000,000.00	19,735,983.33	240,800.00	2,583.33
00/10/00/08 0000000000000000000000000000	DURANT (1/2/2)6 504620123 42 0.00 5.300 6.779,444.04 0.00 6.752,512.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00		-	004770400	9 4 6	000		19,492,600.00	40 220 050 22	SUNGARD	11 625
BANK CP ANREKCA C P 6660PA45 19 100 5.1298 26,291.565.00 98.6512277778 SUKGARD CO C C C C C C C C C C C C C C C C C C	BANK OF AMERICA C P 0660P0A45 19 100 5.1300 26,7001000.00 2.56.653.912.56 318.647.50 318.647.50 07/06/10/10/10/4/08 90.485.334 19 100 5.1300 26,7001.000.00 19.716.111.11 176.7100.00 07/06/10/10/20/20/20/20/20/20/20/20/20/20/20/20/20	n	5	304020W73	46	000		48.779,444.44	98,67991666667	SUNGARD	00.620.11
97/60/70 01/04/08 100 000 5.3298 02.529.1565.00 00.00 09.6515377778 SUNGARD OV120N BANK C P P 000 5.3130 20,000.00 19.715.111.11 176.700.00 00 07/31/07 01/09/08 00485JB51 19 100 5.3130 10.00.00 98.580555555 SUNGARD OV121/07 01/09/08 00485JB51 19 100 5.300 000.00 08.580555555 SUNGARD OV120N BANK C P 0060PB51 19 100 5.300 2.500.00 00.00 24.546.444 44 6.00 2.086.33 SUNGARD BANK C P 0060PB51 19 100 4.800 5.000 00.00 98.337777778 SUNGARD SUNGARD OV120N BANK C P 0660PB51 19 100 4.800 5.000 00.00 98.337777777 SUNGARD SUNGARD OV120N BANK C P 0660PB51 19 100 4.800 5.000 00.00 98.3377777778 SUNGARD SUNGARD OV120N BANK C P 0660PB51 19 100 4.800 5.000 00.00 98.3377777778 SUNGARD SUNGARD OV120N BANK C P 0660PB51 19 100 4.800 5.000 00.00 98.3377777778 SUNGARD SUNGARD OV120N BANK C P 0660PB51 19 100 4.800 5.000 00.00 00.00 98.3377777778 SUNGARD SUNGARD OV120N BANK C P 0660PB51 19 100 4.800 5.000 00.00 00.00 98.3377777778 SUNGARD SUNGARD OV120N BANK C P 0660PB51 19 100 4.800 5.000 00.00 00.00 98.3377777777777777777777777777777777777	07/50/70 01/04/08 04685A94 19 100 5.1309 0.20,521.555.00 00.00 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 0 19.7156.111.11 176.700.00 0 19.7156.111.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.7156.111.11.11 176.700.00 0 19.715777778 170.717778 170.717778 170.7177778 170.7177777 170.7177777 170.7177777 170.7177777 170.717777 170.7177777 170.7177777 170.717777 170.7177777 170.71777 170.717777 170.717777 170.71777 170.717777 170.717777 170.717777 170.717777 170.717777 170.717777 170.717777 170.717777 170.717777 170.717777 170.717777 170.71777 170.717777 170.717777 170.71777 170.71777 170.71777 170.71777 170.71777 170.71777 170.71777 170.71777 170.71777 170.717777 170.71777 170.71777 170.71777 170.717777 170.717777 170.717777 170.71777 170.71777 170.71777 170.71777 170.71777 170.71777 17	-	BA	0660P0A45	13	100		27,000,000.00	26,635,912.50	338,647.50	5,700.00
UNION BANK C P 5.1300 2.0.0.00 5.00.00 0.0.0.0 19.716.11.11 11.12 11.6.700.00 0.00.00 0.0.	UNION BANK C P 904857A94 19 100 5.1300 2.0,000.000.00 19.716.11.11.1 11.6.700.00 00 07/31/07 01/99/08 6065P6555 19 100 5.1300 25,000.000 09.505555555 19 10 07/31/07 02/56.00 00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 0.0 24,549,444.44 60.208.33 10 07/31/40 02/56.00 0.0 24,549,440.0 00.0 0.0 24,549,444.44 60.208.33 10 00 0.0 21/31/40 0.0 0.0 24,549,440.0 0.0 0.0 24,549,440.0 0.0 2		07/06/07 01/04/08		40	000		26,291,565.00	98.65152777778	SUNGARD	
0731/07 01/09/08 46 000 5.3512 19.5381,300.000.00 98.5805555556 SUNGARD SUNGARD OS/14/07 02/05/08 66.000 5.3002 25,000.000.00 24.546.444.44 60.208.33 60.308.33 60.314/07 02/05/08 66.000 5.206. 24,490,000.00 98.1937777778 SUNGARD BANK OF ARRECT P 0660P0B51 19 100 4.8300 5.00.000.00 49.1056.888.89 80.500.00 60.00 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.500.00 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.39 60.208.300 60.000.00 60.208.39 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.39 60.208.300 60.000.00 60.208.300 60.000.00 60.208.300 60.000.00 60.208.300 60.000.00 60.208.300 60.000.00 60.208.300 60.000.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.000 60.208.300 60.000 60.208.300 60.000 60.208.300 60.000 60.000 60.208.300 60.000 60.000 60.208.300 60.000 60.000 60.000 60.208.200 60.000 60.000 60.000 60.000 60.000 60.	0731470 04/09/08 04852B51 19 100 5.1000 25,000.000 24,545,444.44 60.208.33 04802B5555 05805 04852B51 19 100 5.1000 25,000.000 24,546,444.44 60.208.33 04852B51 19 100 5.1000 25,000.000 24,546,044.44 60.208.33 04852B51 19 100 5.1000 25,000.000 05 05.1005777778 05WGAND DANK OF AMERICA, CP 0660P0B51 19 100 4.8300 50,000.000 00 49,056,086.89 80.500.00 09/19/07 02/05/08	0	Б	90485JA94	1.9	100		20,000,000.00	19,716,111.11	176,700.00	1,111.11
THE PRINK C P 90485JB51 19 100 5.1000 25.000.000.00 245.945.444.44 6.0.208.33 905.447777 8 905.286.33 905.4477777 8 905.000.000.00 96.1937777778 905.000.000 96.1937777777 905.000.000.00 96.1937777777 905.000.000.00 96.193777777777777777777777777777777777777	UNION BANK C P 90485JB51 19 100 5.000 2.001.00 245.454,444 66.208.33 409/14/170 22/05/08 66.0208.33 409/14/170 22/05/08 66.0208.33 40 000 5.2062 24,400,000.00 98.1937777778 SUNGARD BANK OF AMERICA C P 0660P0B51 19 100 4.8300 50.000.000 49,096,888.89 80,500.00 09/19/07 02/05/08 40 000 4.9218 49,067,541.67 98.1937777778 SUNGARD SUNGARD				46	000		19,538,300.00	98.5805555556	SUNGARD	
US/A4(V) (2/US/VB	09/14/0 V2/D9/08 0660P0B51 19 100 4.3805 50.000.000 49.1937777778 SUNGARD 09/19/07 02/05/08	m	5	90485JB51	13	100		25,000,000.00	24,548,444.44	60,208.33	1 763 00
BANK OF AMERICA C P USEBUFUEST LY LUC 4:834U 50,000,000.00 49,956,0568:59 50,500.00	BANK OF AMERICA C P 0060P0B51 19 100 4.9218 49,007,000.00 43,709,0065.89 60,500.00 09/19/07 02/05/08 800.000 4.9218 49,007,057,541.67 98.1937777778 SUNGARD		1		40	000		24,490,000.00	96.193/////6	SOMGAKD	T, 103.03
	12500000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	m	BA	0660P0B51	61	100		49 067 541 67	49,096,888.89	80,500.00 GTIMCARD	-51 152 78



## CITY/COUNTX OF SAN FRANCES

	PAGE: 7	RUN: 10/01/07 09:00:09		CURR ACCR INT UNREALIZED GAIN	PRICE SOURCE UNREALIZED LOSS	382.125.00	SUNGARD -4 513 83			87.656.67		76,500.00	SUNGARD -2.583.3		SUNGARD -39,826.3		
487				MARKET VALUE	MARKET PRICE	49,075,555.56	98.151111111	24,512,888.89	98.0515555556	24,448,888.89	97.7955555556	29,338,666.67	97.7955555556	24,448,888.89	97.7955555556	31,230,862.22	
DANIEL DALY 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE	FO/OC/OO BO BY SMICHWEIGHTO STHEMESHINI	10/05/60#	PAR/SHARES	BOOK	50,000,000.00	48,697,944.44	25,000,000.00	24,427,604.17	25,000,000.00	24,346,152.78	30,000,000.00	29,264,750.00	25,000,000.00	24,445,833.33	32,000,000.00	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
4	WITH MAR	DA DATE	MAJOR SORT KEY IS ICC#		YTM TR	5.0950	5.2312	5.2500	5.3730	5.2600	5.4013	5.1000	5.2281	4.7500	4.8577	0.000.0	
ALY	VENTORY	пистопп	SORT K	FUND	SAFE	100	000	100	000	100	000	100	000	100	000	100	000
L D	ENT IN	IO STATE	MAJOR	BANK	BROK	19	40	19	40	19	40	19	46	19	46	1.9	
DANIE	INVESTM	TMUDGUM		CUSIP	1	0660P0B85		0660P0BF9		0660P0C43		90485JC43		90485JC43		0660P0CJ0	
M R .				DESCRIPTION	PURCHASE MATURITY DATE	A 41743 BANK OF AMERICA C P	08/08/07 02/08/08	A 41777 BABNK OF AMERICA C P	09/11/07 02/15/08	A 41769 BANK OF AMERICA C P	09/07/07 03/04/08	A 41779 UNION BANK C P	09/13/07 03/04/08	41785 UNION BANK C P.	09/18/07 03/04/08	A 41802 BANK OF AMERICA C P	00/01/00 10/10/00
	The same of the same of	KFIMKI)		INVEST	NUMBER	41743 1		41777 1		41769 }		41779 1		41785 [		41802 E	
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PURCHASE MATURITY DATE		BROK	SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE UNREALIZED LOSS	REALIZED LOSS
BANK OF AMERICA C P	066020885	19	100	5.0950	50,000,000.00	49,075,555.56	382,125,00	1
08/08/07 02/08/08		40	000	5.2312	48,697,944.44	98.1511111111	SUNGARD	-4,513,88
BABNK OF AMERICA C P	0660P0BF9	13	100	5.2500	25,000,000.00	24,512,888.89	72,916.67	12,368.05
09/11/0/ 02/15/08	0 0 0 0	40	000	5.3730	24,427,604.17	98.0515555556	SUNGARD	
O9/07/07 03/04/08	066020C43	19	100	5.2600	25,000,000.00	97,795555555	87,666.67	15,069.44
UNION BANK C P	90485JC43	19	100	5.1000	30,000,000.00	29,338,666.67	76,500.00	
09/13/07 03/04/08		46	000	5.2281	29,264,750.00	97.7955555556	SUNGARD	-2,583.33
UNION BANK C P.	90485JC43	19	100	4.7500	25,000,000.00	24,448,888.89	42,881.94	
DANK OF AMERICA C P	066020CJ0	19	100	0.0000	32,000,000.00	31,230,862,22	25.760.00	-39,826.38
09/25/07 03/18/08		40	000	4.9461	31,248,666.67	97.5964444444	SUNGARD	-43,564.45
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC		19.02% (M)	_	4.8572	614,000,000.00	606,068,483.05	5,522,703.32	75,862.48
				5.2223	600,613,321.96	98.70822200000		-143,404.71.
41617 BOA NEGOTIABLE CD	06050GG20	19	100	5.2600	50.000.000.00	49.999.955.75	11.329 611.11	
04/02/07 10/02/07		40	000	5.2600	50,000,000,00	99.9991150854	SUNGARD	-44.25
BOA CD	06050GH45	13	100	5.2950	50,000,000.00	50,000,654.12	1,228,145.83	654.12
04/17/07 10/16/07		40	000	5.2950	50,000,000.00	100.0013082388	SUNGARD	
BOA NEGOTIABLE CD	06050GG46	13	100	5.2850	50,000,000.00	50,001,672.59	1,284,548.61	1,672.59
04/09/07 12/28/07		0 7	000	5.2850	50,000,000.00	100.0033451741	SUNGARD	
09/07/07 01/08/08	UbusueTs9	H 4	000	5.4400	50,000,000,00	100.050,384.33	181,333.33 STNGARD	30,384.33
BANK OF AMERICA NCD	06050GT67	13	100	5.4400	50,000,000.00	50,034,569.22	181,333.33	34,569.22
09/07/07 01/22/08		40	000	5.4400	50,000,000.00	100.0691384389	SUNGARD	
BANK OF AMERICA NCD	06050GV80	13	100	5.4800	50,000,000.00	50,042,135.55	98,944.44	42,135.55
09/18/07 01/22/08	A 3 7 7 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9	0 0	000	5.4800	\$0,000,000.00	100.0842710916	SUNGARD	
09/21/07 01/22/08	40Y50000	40	000	4.9500	40,000,000.00	39,966,044.43	SUNGARD	-31,955.57
S. C. S. Manual McCountry and Control of the Contro		10 626 /10		1 1 1	1 0 0 0 0 0			1 0 1 0 1 0 1
(IIIV 1YPE) 31 MEGGILABLE C.D.		E 0 .		5.3176	340,000,000.00	100.022769000	0 10 10 10 10 10 10 10 10 10 10 10 10 10	-31,999.82
41498 MISSION AREA CR UNION		19	100	4.5000	100,000.00	99,543.11	12.50	
11/02/06 11/02/07		62	000	4.5000	100,000.00	99.5431111111	SUNGARD	-456.89
MISSION NAT BANK PTD 07/16/07 07/16/08		19	100	5.6300	100,000.00	95,865,865,69	15.64 SUNGARD	-4,134.31
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	DEPOSIT	.01% (M)	_	5.0650	200,000.00	195,408.80	28.14	00.00
				0.0000	0000			7
To the same of the		5	9	0000	000 000	69 999 390 0	1 472 22	
41528 CITIBANK FTD 2/0491061 01/02/07 01/02/08		48	000	5.3000	10,000,000.00	98.6566666667	SUNGARD	-134,333.33



# CITY/COUNTY OF SAM FRANCISCO

4,7852 3219200000.00 3186535212.88 5.0014 3153528587.49 98.98531400000 

PAGE: 8	60:00:60		REALIZED GAIN REALIZED LOSS		-79.444.44		-167,555.56		-284,680.56		-357,638.89	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	00.	-1,023,652.78	 5,060,225.22	-1,213,202.68
	RUN: 10/01/07 09:00:09		CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	729.17	SUNGARD	1.513.89	SUNGARD	1.486.11	SUNGARD	1,486.11	SUNGARD		6,687.50		 36,360,939.15	
			MARKET VALUE MARKET PRICE	4,920,555.56	96	9,832,444.44	98.3244444444	9,715,319.44	97.15319444444	9,642,361.11	96.42361111111		43,976,347.22	45,000,000.00 97.72521600000	3186535212.88	3153528587.49 98.98531400000
INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 09/30/07 MAJOR SORT KEY IS ICC#		5,000,000.00	5,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		45,000,000.00	45,000,000.00	 3219200000.00	3153528587.49
WITH MA		NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	FUND CPN RATE SAFE YTM TR	5.2500	5.2500	5.4500	5.4500	5.3500	5.3500	5.3500	5.3500		5.3500	5.3500	 4.7852	5.0014
TENTORY		SORT K	FUND	100	000	100	000	100	000	100	000		1			
KENT INV		MAJOR MAJOR	BANK	13	63	1.9	48	19	48	13	48		1.38% (N			
INVESTM		INVESTR	CUSIP										DEPOSIT M		TOTAL	
			DESCRIPTION PURCHASE MATURITY DATE	A 41554 FIRST NATL BK PUBLIC TIME DPT	01/19/07 01/19/08	CITIBANK PTD 270491111	01/25/07 01/25/08	A 41640 CITIBANK PTD 270491285	04/18/07 04/17/08	A 41663 citibank ptd 270491400	06/07/07 06/07/08		SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 1.38%(M)		GRAND TOTAL	
	RPTMKT)		INVEST	41554		A 41558		41640		41663			UBTOTA			
	-		m &	d		ď		K		ď			01			



and to a first Commission of the Commission of t	PAGE: 1 RUN: 10/01/07 09:00:07		BOOK VALUE	24.692.055.56	24,438,906.25	4,894,086.11	48,940,861.11	48,940,861.11	49,006,166.67	9,801,233.33	49,006,583.33	14,701,727.08	4,901,852.78	19,607,650.00	14,706,106.25	7 642 483	4,901,789.58		341,085,786.65		5,037,771.74	1,009,816.58	5,057,370.92	5,057,965.35	24,980,583.50	1,006,487.77	4.943.359.38	5,939,765.63	3,960,000.00	14,974,218.75	14,974,218.75	14,974,218.75	49,828,125.00	49,828,125.00	49,828,125.00	9,972,265.63	9,972,656.25	5,050,441.58	5,050,441.58	4,986,056.39	9,9/L,/22.L3	4,941,720.45	
TO SECURITION OF THE PERSON OF	RUN: 1		PAR VALUE SHARES	25,000,000.00	25,000,000.00	5,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	10,000,000.00	50,000,000.00	15,000,000.00	5,000,000.00	20,000,000.00	15,000,000.00	8 000 000 000	5,000,000.00	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	348,000,000.00		5,000,000.00	1,000,000.00	5,000,000.00	5,000,000.00	25,000,000.00	1,000,000.00	5,000,000.00	6,000,000.00	4,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00	20,000,000.00	50,000,000.00	50.000.000.00	10,000,000.00	10,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	TO, 000, 000, 00	5,000,000.00	
0.00	4 4 8 7		BOOK	98.768	97.756			97.882	98.012	210.86	98.013	98.012	98.037	98.038	98.041	20.041	98.036		98.013		3.578 100.755	100.982	101.147	н		98 645	98.867		99.000	97.878				99.656		99.723		101.009	101.009	99.721	99.717	98.834	
NCL	5 5 4 -	/07	TRDNG	4.880	4.833	4.281	4.281	4.281	4.102	4 103	4.010	4.035	4.049	4.070	4.065	4 050	4.075	1	4.242	1	3.578	4.069	3.861	3.856	4.416	5 073	5.071	4.929	4.921	4 716	4.716	4.716	4.807	4.807	4.807	5.031	5.026	5.022	5.022	5.009	5.U.4	4.857	
ľ.		E 9/30/07 C# S	CUPN	4.820	4.725	4.190	4.190	4.190	4.020	4.020	3.930	3.955	3.970	3.990	3.985	2 980	3.995	1	4.158	-	3.000	4.375	4.375	4.375	4.375	3 000	3.000	3.000	3.000	4 625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.875	4.875	3.750	3.750	2.625	
SAN	INVEN	G AS O IS IC E BASI	SAF/ PURP	000	000	000	000	000	000		000	000	000	000	000		000				000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	
1	DALY	INVESTMENTS OUTSTANDING AS OF MAJOR SORT KEY IS ICCE SETTLEMENT DATE BASIS	MATURITY PURCHASE (TICKER) DATE	08/01/07	07/30/07					09/13/07					09/25/07				(C)		08/31/07	09/14/07	09/24/07	09/25/07		09/11/00	07/24/07	08/03/07	08/03/02			02/28/06		03/31/06	03/31/06						07/24/07		
UNTX	ESTWI	TMENTS OF MAJOR SETTLI	MATURITY (TICKER)	11/01/07	01/11/08	03/06/08	03/06/08	03/06/08	03/06/08	03/00/00	03/20/08	03/20/08	03/20/08	03/20/08	03/20/08	03/20/08	03/20/08		10.82%(C)		11/15/07	12/31/07	12/31/07	12/31/07	01/31/08	01/31/08	02/15/08	02/15/08	02/15/08	02/29/08	02/29/08	02/29/08	03/31/08	03/31/08	03/31/08	03/31/08	03/31/08	04/30/08	04/30/08	05/15/08	05/15/08	05/15/08	
00/	INVEST	INVES	FUND NO.	100	100	100	100	100	100			100	100		100						100	100	100	100	100	100	100	100	100			100	100	100				100	100		100		
TI	ж ж		CUSIP	912795A84	912795033	912795D24	912795D24	912795D24	912795024	912795032	912795D40	312795D46	912795D40	912795D40	912/95040	912795040	912795D40		RY BILLS		912828AN0	912828ER7	912828ER7	912828ER7	912828EU0	912828EU0	912828AT7	912828AT7	912828AT7	912828E12	912828EY2	912828EY2	912828EZ9	912828EZ9	912828EZ9	912828EZ9	312828EZ5	912828FC9	912828FC9	912828DT4	912828DT4	912828DT4 912828AZ3	
			DESCRIPTION	T BILL	BILL	BILL			T BILL	T BILL				T BILL	T BILL		T BILL		SUBTOTAL (Inv Type) 11 TREASURY BILLS		T NOTE	T NOTE	NOTE	NOTE	T NOTE (99.30)	T NOTE (98 22)	NOTE	NOTE (	NOTE (	T NOTE (99.27)	NOTE (99.	NOTE (	NOTE (	T NOTE (99.21)	_	NOTE	NOTE (	T NOTE (99.29)	T NOTE (99.29)	_	- '	NOTE (98.10)	
	(SIRPT)		INVSMT NO.	A 41735 T	A 41722 T				A 41775 T						A 41796 T				SUBTOTAL (		A 41768 T	A 41782 T	A 41792 T			A 41784 T				A 41134 T		A 41138 T			A 41216 T			A 41701 T	A 41702 T		A 41707 T	A 41728 T A 41728 T	



## CITY/COUNTY OF SAN FRANCISCO

(SIRPT)

MR. DANIEL DALY 415-554-4487 INVESTMENT OUNSTANDING AS OF 9/30/07 MAJOR SORT KEY IS ICC#		PAGE: 2	RUN: 10/01/07 09:00:07			
	CONTRACT OF THE PROPERTY	R. DANIEL DALY	NVESTMENT INVENTOR	INVESTMENTS OUTSTANDING AS OF 9/30/07	MAJOR SORT KEY IS ICC#	

THE CONTROL					SELTLE	SETTLEMENT DATE BASIS	E BASI	02				
22872 100 05/15/08 09/13/07 000 2.625 4 991 98 940 5 000 000 000 000 2.22872 100 05/15/08 09/13/07 000 2.625 4 996 98 98 98 94 5 000 000 000 000 000 2.22872 100 05/15/08 09/13/07 000 3.375 4 986 98 316 5 000 000 000 000 000 000 000 000 000	INVSMT NO.	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE DATE		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
228TT 100 05/15/08 06/39/07 000 2.652 4.906 98:85 55 000 000 000 00 2 2 2 2 2 2 2 2 2 2	41731	NOTE	912828AZ3	100			000	2.625	4.901	98.840	6,000,000.00	5,930,411.01
228274 100 05/15/108 06/33/07 000 2.652 4.906 98.83 4 4.000.000.000.000 2.652 2.8074 100 05/15/108 06/33/07 000 3.375 4.860 98.366 5.000.000.000 2.80874 100 12/15/108 06/33/07 000 3.375 4.860 98.366 5.000.000.000 2.80874 100 12/15/108 06/33/07 000 3.375 4.860 98.366 5.000.000.000 2.80874 100 12/15/108 06/33/07 000 3.375 4.860 98.366 10.000.000.000 2.80874 100 12/15/108 06/33/07 000 3.375 4.860 98.366 10.000.000.000 2.80874 100 12/15/108 06/33/07 000 3.375 4.860 98.366 10.000.000.000 2.80874 100 12/15/108 06/33/07 000 3.375 4.907 98.316 5.000.000.000 000 2.80874 100 12/15/108 06/38/07 000 3.375 4.907 98.318 8.000.000.000 000 2.80874 100 12/15/108 06/38/07 000 3.375 4.907 98.318 8.000.000.000 000 2.80874 100 12/15/108 06/38/07 000 4.507 6.203 99.516 5.000.000.000 000 2.80874 100 11/13/107 06/38/07 000 4.507 6.203 99.526 5.000.000.000 000 000 000 000 000 000 0	41732	_	912828AZ3	100				2.625	4.906	98.836	5,000,000.00	4,941,813.86
228BTG 100 12/15/08 00/19/07 000 3.755 4.866 98.366 4.500.000.000 000 000 000 000 000 000 000	41733	NOTE	912828AZ3	100			000	2.625	4.906	98.836	4,000,000.00	3,953,451.09
228BTG 100 12/15/(08 07/23/07 000 3.375 4.860 98.356 5.000.000.000 2.28BTG 100 12/15/(08 07/23/07 000 3.375 4.860 98.356 5.000.000.000 2.28BTG 100 12/15/(08 07/23/07 000 3.375 4.907 98.314 5.000.000.000 2.28BTG 100 12/15/(08 07/23/07 000 3.375 4.907 98.314 5.000.000.000 2.28BTG 100 12/15/(08 07/23/07 000 3.375 4.907 98.314 5.000.000.000 2.28BTG 100 12/15/(08 07/23/07 000 3.375 4.907 98.314 5.000.000.000 2.28BTG 100 12/15/(08 07/23/07 000 4.750 5.038 99.517 5.000.000.000 2.28BTG 100 13/23/(08 07/23/07 000 4.750 5.038 99.517 20.000.000 000 2.28BTG 100 13/23/(08 07/23/07 000 4.750 5.038 99.517 20.000.000 000 000 2.28BTG 100 13/23/(08 07/13/07 000 4.750 5.038 99.517 20.000.000 000 000 000 2.28BTG 100 13/23/(08 07/13/07 000 4.750 5.038 99.517 20.000 000 000 000 000 000 000 000 000	41786	NOTE	912828DT4	100			000	3.750		100.884	5,000,000.00	5,044,200.07
228BTG 100 12/15/08 07/23/07 000 3.375 4.905 98.345 10.000.000.000.000 228BTG 100 12/15/08 07/23/07 000 3.375 4.901 98.345 10.000.000.000 228BTG 100 12/15/08 08/07/37 000 3.375 4.901 98.341 5.000.000.000 228BTG 100 12/15/08 08/07/07 000 3.375 4.901 98.341 5.000.000.000 228BTG 100 12/15/08 08/07/07 000 3.375 4.901 98.341 5.000.000.000 228BTG 100 12/15/08 08/07/07 000 3.375 4.901 98.341 5.000.000.000 20 228BTG 100 12/15/08 08/07/07 000 3.375 4.901 98.341 5.000.000.000 20 228BTG 100 12/15/08 08/07/07 000 3.375 4.901 98.341 5.000.000.000 20 228BTG 100 10/15/07 08/28/07 000 3.375 4.901 98.341 5.000.000.000 20 228BTG 100 10/15/07 08/28/07 000 4.670 4.671 99.626 4.500 000.000 00 20 228BTG 100 10/15/07 08/28/07 000 4.670 4.631 99.526 5.000 000.000 00 20 228BTG 100 10/15/07 08/28/07 000 4.670 4.631 99.526 5.000 000.000 00 20 20 20 20 20 20 20 20 20 20 20	41697	NOTE	912828BT6	100				3.375	4.860	98.366	5,000,000.00	4,918,301.74
228BTE 100 11/15/08 07/23/07 0000 3.375 4 907 98.304 6 5000,000.00 4 9.315,116 288BTE 100 11/15/08 08 07/23/07 0000 3.375 4 960 98.315 5 0000,000.00 0 7.995,461 288BTE 100 11/15/08 08 08/07/23/07 0000 3.375 4 660 98.315 5 0000,000.00 0 7.995,461 288BTE 100 11/15/08 08 08/07/07 000 3.375 4 660 98.315 5 0000,000.00 0 7.995,461 288BTE 100 11/15/08 08/07/07 000 3.375 4 669 98.315 5 0000,000.00 0 7.995,461 288BTE 100 11/15/07 08/28/07 000 4.77 4 99.25 5 000 000 0 19.914,002 0 7.995,461 288BTE 100 11/15/07 08/28/07 000 4.77 4 69.25 5 000 000 0 0 19.914,002 0 7.995,461 288BTE 100 11/15/07 70/28/07 000 5.99 5.25 9 5.00 000 0 0 19.912,000 0 7.995,79 7 0 7 0 7 0 7 0 7 0 7 0 7 0 7 0 7 0 7	41698	NOTE	912828BT6	100				3.375	4.866	98.358	10,000,000.00	9,835,822.23
228BTG 100 11/15/08 08/02/07 000 3.375 4.901 93.311 5.000.000 0 4.915.579 228BTG 100 11/15/08 08/02/07 000 3.375 4.583 93.315 5.000.000 0 0 4.957.725 226GD0 100 11/15/08 08/02/07 000 3.375 4.583 93.35 5.000.000 0 0 4.957.725 226GD0 100 11/15/08 08/02/07 000 3.375 4.583 93.25 5.000.000 0 0 4.957.725 226GD0 100 11/15/08 08/02/07 000 4.570 4.691 93.626 226GD0 100 10/12/07 08/228/07 000 4.570 4.691 93.626 226GD0 100 10/12/08 07/12/07 000 4.500 4.500 4.69	41699	NOTE	912828BT6	100				3.375	4.907	98.304	5,000,000.00	4,915,176.74
228BTE 100 11/15/08 08/08/07/07 000 3.375 4.663 98.2815 5.000.000.00 7,905.441 228BTE 100 11/15/08 06/07/07 000 4.756 5.038 98.275 5.000.000.00 7,905.441 214.378 (5) 4.663 9.697 (7) 000 4.756 5.038 98.275 5.000.000.00 19,914.062 286BE 100 10/01/07/07/07 08/28/07 000 4.670 4.691 99.556 455.000.000.00 45.372.86.007 286BTE 100 10/01/07/07/07 08/28/07 000 4.670 4.691 99.556 5.000.000.00 0 4.977.284 280BTE 100 10/01/07/07/07 08/28/07 000 5.996 5.219 98.000 5.000.000 0 4.977.284 280BTE 100 10/01/07/07 08/28/07 000 5.996 5.219 98.000 5.000.000 0 4.977.284 280BTE 100 10/01/07/07 000 5.996 5.219 98.000 5.000 000 0 0 9.206.286 280BTE 100 01/10/08 07/18/07 000 6.996 5.224 97.441 10.000.000 0 19.506.1386 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.00 0 19.506.1386 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.000 0 19.506.1386 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.000 0 19.506.1386 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.000 0 19.506.1386 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.000 0 19.506.1386 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.000 0 19.506.1286 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.000 0 19.506.1286 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.000 0 19.506.1286 280BTE 100 01/10/08 07/18/07 000 6.996 5.100 5.900 000.000 0 19.506.1286 280BTE 100 01/10/08 07/18/07 000 6.896 5.100 5.900 000.000 0 19.506.1266 280BTE 100 01/10/08 01/20/07 000 6.896 5.100 5.900 000.000 0 19.506.1266 280BTE 100 01/10/08 01/20/07 000 6.896 5.100 5.900 000.000 0 19.506.1266 280BTE 100 01/10/08 01/20/07 000 6.896 5.100 5.900 000.000 0 19.506.1266 280BTE 100 01/10/08 01/20/07 000 6.896 5.100 5.000 000 0 0 19.506.1266 280BTE 100 01/20/08 01/20/07 000 6.896 5.100 5.000 000 0 0 19.506.1266 280BTE 100 01/20/08 01/20/07 000 6.896 5.100 5.000 000 0 0 19.506.1266 280BTE 100 01/20/08 01/20/07 000 6.896 5.100 5.000 000 0 0 19.506.200 280BTE 100 01/20/08 01/20/07 000 6.896 5.100 5.000 000 0 0 19.506.200 280BTE 100 01/20/08 01/20/07 000 6.896 5.10	41700	NOTE	912828BT6	100			000	3.375	4.901	98.311	5,000,000.00	4,915,567.37
2888K8 100 10/13/16 06 06/07/70 000 3.735 4.583 99.570 20.000.000 0 4,994,072 20.0080	41738		912828BT6	100			000	3.375	4.668	98.818	8,000,000.00	7,905,461.07
## 378 (C)	41740	T NOTE	912828BT6	100		08/01/01		3.375	4.583	98.915	5,000,000.00	4,945,725.54
14.37%(C) 4.288 4.774 99.026 455.000.000.00 455.296.007.009.00 455.296.007.009.00 455.296.007.009.009.009.009.009.009.009.009.009	11662		912828GB0	100		06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
SBRNEA 100 10/02/07 08/28/07 000 4.570 4.691 99.559 5.000.000.00 4.977,347,847 SBRNAZ 100 10/04/07 08/28/07 000 4.570 4.691 99.554 5.000.000.00 4.977,347,847 100 10/13/07 08/28/07 000 5.150 5.150 5.289 13,000.000.00 4.977,284 SBRNAZ 100 10/13/07 07/09/07 000 5.150 5.150 5.120 5.120 5.000.000.00 10.556,001. SBRNAZ 100 10/13/07 07/09/09/07 000 5.150 5.120	TOTAL	(Inv Type) 12 TREASURY	NOTES		14.37	(C)		4.288	4.774	99.626	455,000,000.00	453,296,087.96
PRINKEE MARE 1115568NA2 1115568NA								-				
ENNNIE MAE  31356BNNZ  31356BNNZ  31356BNNZ  31356BNNZ  31355BNNZ  31355BNZ  3135BNZ  31355BNZ  31355BNZ  31355BNZ  31355BNZ  31355BNZ  31355BNZ	41758	FANNIE MAE	313588MK8	100				4.670	4.691	99.559	5,000,000.00	4,977,947.22
PRINTIE NAME 313568RN2 2100 10/31/70 70/55/70 700 5.150 5.200 5.200 0.000.00 4.976.001 213568RN2 2100 10/31/70 70/55/70 700 5.150 5.200 5.200 13.000.000.00 19.256.201 213568RN2 2100 11/31/70 70/55/70 700 5.150 5.200 5.200 5.200 13.000.000.00 19.256.231 213568RN2 2100 11/31/70 70/55/70 700 5.090 5.190 5.200 5.200 13.000.000.00 19.256.316 213568RN2 2100 11/31/70 70/55/70 700 5.090 5.190 5.200 5.200 13.500.000.00 213568RN2 213568RN2 2100 11/31/70 70/31/70 700 5.090 5.190 5.200 5.200 13.500.000.00 213568RN2 213568RN2 2100 11/31/70 70/31/70 700 5.090 5.190 5.200 5.200 13.500.000.00 213568RN2 213568RN2 213568RN2 2100 11/31/80 70/31/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/80 70/31/31/80 70/31/80	41759		313588ML6	100				4.670	4.691	99.546	5,000,000.00	4,977,298.61
ENNNIE MAE  313568RPR  2100 11/07/07 07/09/07 000 5.110 5.129 98.282  210 11/07/07 07/09/07 000 5.110 5.129 98.282  210 11/07/09 07/07/09 07/09/00 5.100 5.129 98.282  210 11/07/09 07/07/09 07/09/00 5.100 5.100 5.100 000 0.000 0.000 97.2656  213568RPP  210 01/07/09 07/07/09 07/07/00 07/00 5.100 5.100 5.100 000 0.000 0	41763		313588MN2	100			000	4.670	4.693	99.520	5,000,000.00	4,976,001.39
PRINTE MAE 313568FERY 100 11/14/07 07/55/07 000 5.109 5.129 8.1000 0000.00 9.528.47  FROM IN A 313568FERY 100 11/14/07 07/55/07 000 5.09 5.194 98.006 35.000.000.00 13.505.138  FRENDRIA NAT WIG ASSN DI 313588FER 100 01/07/08 07/35/07 000 5.090 5.193 97.552 20.000.000.00 13.505.138  FRANKIE MAE 313588FER 100 01/07/08 07/35/07 000 5.090 5.193 97.552 20.000.000.00 13.505.138  FRANKIE MAE 313588FER 100 01/37/08 07/35/07 000 5.090 5.193 97.525 20.000.000.00 13.505.000  FRANKIE MAE 100 01/37/08 07/35/07 000 5.090 5.193 97.525 20.000.000.00 13.505.000  FRANKIE MAE 100 01/37/08 07/35/07 000 5.090 5.193 97.525 20.000.000.00 13.505.000  FRANKIE MAE 100 01/37/08 07/35/07 000 5.090 5.193 97.525 20.000.000.00 13.505.000  FRANKIE MAE 100 01/37/08 07/35/07 000 5.090 5.193 97.525 20.000.000.00 13.505.000  FRANKIE MAE 100 01/37/08 07/35/07 000 5.190 5.193 97.525 20.000.000.00 13.505.000  FRANKIE MAE 100 01/37/08 01/37/07 000 4.190 5.193 97.525 20.000.000.00 13.515.000  FRANKIE MAE 100 01/37/08 01/37/07 000 4.190 5.100 5.190 5.190 01/37/00 000.00 13.515.000  FRANKIE MAE 100 01/37/08 01/37/07 000 4.190 5.100 5.190 01/37/00 000.00 13.515.000  FRANKIE MAE 100 01/37/08 01/37/07 000 4.190 5.100 5.100 000.00 01/37/09 01/37/09 01/37/07 000 4.190 5.100 5.100 000.00 01/37/09 01/37/09 01/37/07 000 4.190 5.100 5.100 000.00 01/37/09 01	11749	FANNIE	313588NR2	100				5.150	5.207	868.86	13,000,000.00	12,856,801.39
1315568REP   100 11/13/07 06/53/07 000 5.099 5.1249 97.526 20,000.000.00 91,505.245.   1315568REP   100 11/13/07 06/45/07 000 5.099 5.1249 97.526 20,000.000.00 91,505.134.   1315568REP   100 01/07/08 04/31/07 000 5.099 5.299 97.526 20,000.000.00 91,505.134.   1315568REP   100 01/13/08 07/39/07 000 5.040 5.1349 97.340 25,000.000.00 91,44.086.   1315568REP   100 01/13/08 07/39/07 000 5.040 5.1349 97.344 15,000.000.00 97.44.086.   1315568REP   100 01/13/08 07/39/07 000 5.040 5.1349 97.242 15,000.000.00 97.44.086.   1315568REP   100 01/13/08 07/39/07 000 5.040 5.1349 97.242 15,000.000.00 97.44.086.   1315568REP   100 01/13/08 07/39/07 000 4.880 5.1349 97.242 15,000.000.00 97.44.086.   1315568REP   100 01/13/08 07/39/07 000 4.880 5.1349 97.242 15,000.000.00 97.34.086.   1315568REP   100 01/13/08 07/29/07 000 4.880 5.1349 97.242 15,000.000.00 97.34.086.   1315568REP   100 01/13/08 07/29/07 000 4.880 5.1349 97.542 15,000.000.00 97.34.086.   1315568REP   100 01/13/08 07/29/07 000 4.880 5.1349 97.542 15,000.000.00 97.34.086.   1315568REP   100 01/13/08 07/29/07 000 4.880 5.1349 97.544 10.00.000.00 97.34.086.   1315568REP   100 01/13/08 07/29/07 000 4.880 5.1349 97.544 10.00.000.00 97.34.086.   1315568REP   100 01/13/08 07/29/07 000 4.880 5.1349 97.000.000.00 97.34.086.   1315568REP   100 01/13/08 07/29/07 000 4.860 5.1349 97.000.000.00 97.34.086.   1315568REP   100 01/13/08 07/29/07 000 4.860 5.1349 97.000.000.00 97.34.096.   1315568REP   100 01/13/08 07/29/07 000 4.860 5.1349 97.287 95.000.000.00 97.359.952.   1315568REP   100 01/13/08 07/29/08 07.887 95.382 95.000.000.00 97.359.962.   1313588REP   100 01/13/08 07/29/08 07.887 95.382 95.000.000.00 97.359.952.   141 E   1133344REP   100 10/13/07/08 07/29/09 07.000.000.00 97.359.939.802.   141 E   1133344REP   100 10/13/07/09 07/29/09 07.000.000.00 97.359.939.802.   141 E   1133344REP   100 10/13/07/09 07/29/09 07.000.000.00 97.359.939.802.   141 E	11680		313588NY7	100				5.110	5.199	98.282	10,000,000.00	9,828,247.22
TERDERAL NATION CASAN DIJISERRE 2 100 01/17/08 07/13/70 000 5.029 5.229 36.203 35.000.000.00. 000 15.561.38.  PERMINIE RAE 3135588R8 100 01/17/08 07/35/70 000 5.040 5.129 36.203 35.000.000.00. 000 15.561.38.  PERMINIE RAE 3135588R8 100 01/17/08 07/35/70 000 5.040 5.129 36.203 35.000.000.00 15.555.000.  PERMINIE RAE 3135588R8 100 01/17/08 07/35/70 000 5.040 5.129 37.34 10.000.000.00 14.565.000.  PERMINIE RAE 3135588R8 100 01/17/08 07/35/70 000 5.040 5.139 36.203 35.000.000.00 14.565.000.  PERMINIE RAE 3135588R8 100 01/17/08 07/35/70 000 5.040 5.139 37.24 10.000.000.00 14.565.000.  PERMINIE RAE 3135588R8 100 01/37/08 07/35/70 000 4.130 5.139 37.24 10.000.000.00 14.565.000.  PERMINIE RAE 3135588R8 100 01/37/08 07/35/70 000 4.180 5.162 37.34 07.000.000.00 14.565.000.  PERMINIE RAE 3135588R8 100 01/37/08 01/37/70 000 4.180 5.162 37.56 37.500.000.000.00 14.565.000.  PERMINIE RAE 3135588R8 100 01/37/08 01/37/70 000 4.180 5.162 37.56 37.500.000.000.00 14.17/70 01/37/70 000 4.180 5.162 37.56 37.500.000.000.00 14.17/70 01/37/70 000 4.180 5.162 37.56 37.500.000.000.00 14.17/70 01/37/70 000 4.180 5.162 37.56 37.500.000.000.00 14.17/70 01/37/70 000 4.180 5.162 37.500.000.000.00 14.17/70 01/37/7	11668		313588PE9	100				5.090	5.194	98.006	35,000,000.00	34,302,245.83
PRINKIE MAE 313588RN 100 01/17/08 04/31/07 006 4.500 5.504 0 5.134 0 25,000.000.00 31,575,075,075.  FANNIE MAE 313588RN 70 01/17/08 04/51/07 000 5.040 5.134 97.344 25,000.000.00 0 37,475,000.  FANNIE MAE 313588RN 70 01/17/08 07/51/07 000 5.040 5.134 97.344 15.000.000.00 0 9.744 0.66.  FANNIE MAE 313588RN 70 01/31/08 07/51/07 000 5.040 5.134 97.344 15.000.000.00 0 9.744 0.66.  FRIDERAL NATL WING ASSN DI 313588RN 100 02/07/08 02/52/07 000 4.860 5.106 55.58 1 50.000.000.00 15.594 220.  FERDERAL NATL WING ASSN DI 313588RN 100 02/07/08 09/22/07 000 4.860 5.106 55.58 1 50.000.000.00 15.594 520.  FRIDERAL NATL WING ASSN DI 313588RY 100 02/07/08 09/22/07 000 4.860 5.106 55.58 1 50.000.000.00 13.792,062.  FRIDERAL NATL WING ASSN DI 313588RY 100 02/07/08 09/22/07 000 4.860 5.106 55.58 1 50.000.000.00 13.792,062.  FRIDERAL NATL WING ASSN DI 313588RY 100 02/07/08 09/22/07 000 4.860 5.106 55.59 4 50.000.000.00 13.792,062.  FRING DISCOURT NOTES 313588RY 100 02/17/08 09/22/07 000 4.860 5.106 55.49 25.000.000.00 13.702,062.  FRING DISCOURT NOTES 313588RY 100 03/17/08 09/22/07 000 4.860 4.366 5.108 55.49 25.000.000.00 13.702,076.  FRING DISCOURT NOTES 313588RY 100 03/17/08 09/22/07 000 4.860 4.366 5.108 5.100.000.00 13.702,076.  FRANTE RAB DISCOURT NOTES 313588RY 100 03/17/08 09/22/07 000 4.860 4.366 5.108 5.000.000.00 13.702,052.  FRANTE RAB DISCOURT NOTES 313388RY 100 03/17/08 09/22/07 000 5.000 5.108 5.000 5.100.000.00 13.702,052.  FRIL B 313384RP 1 100 10/52/07 08/07/07 000 4.860 4.966 0.708 5.000 0.000.00 13.706.302.  FRIL B 313384RP 1 100 10/52/07 08/07/07 000 4.860 4.960 6.308 5.108 5.000.000.00 18/75/0.000.000 18/75/0.000.000 18/75/0.000.000.000 18/75/0.000.000 18/75/0.000.000.000 18/75/0.000.000 18/75/0.000.000.000 18/75/0.000.000.000 18/75/0.000.000.000 18/75/0.000.000.000 18/75/0.000.000.000 18/75/0.000.000.000 18/75/0.000.000.000.000.000.000.000.000.000.	11682	Fannie Mae	313588RG2	100				5.090	5.219	97.526	20,000,000.00	19,505,138.89
PERMILE MARE 313568RR 100 01/16/08 07/05/07 000 5.040 5.178 9.134 0.25.000.000.00 24.355.000 24.355	41619	FEDERAL NATL MTG ASSN		100				4.900	5.093	96.203	35,000,000.00	33,670,875.00
ENDEREAL NATE WASTR 71125868N6 100 01/31/08 07/39/07 000 5.248 7.441 10.000.000.00. 9,744,086, 700. 1155868N6 100 01/31/08 07/39/07 000 5.249 7.242 15,000.000.00. 0 15,244.086, 700. 1155868N6 100 02/31/08 02/38/07 000 4.910 5.147 9.539 7.242 15,000.000.00. 0 15,244.086, 700. 1155,177 9.542 7.042 1135,177 9.042 1135,177	41674		313588RR8	100				5.040	5.178	97.340	25,000,000.00	24,335,000.00
EMENNIE MES ASSUN 1315868868 100 01/31/08 07/18/07 000 5.140 5.147 95.139 37.200 000.00 134.586.300.  FEDERALIA NATL WICA ASSUN 131586886 100 01/31/28 03/12/07 000 4.910 5.147 95.139 37.000 000.00 134.586.300.  FEDERALIA NATL WICA ASSUN 131586886 100 02/01/08 03/12/07 000 4.910 5.147 95.139 37.000 000.00 135.147 17.294 18.000 000.00 135.147 17.204 18.000 000.00 135.147 17.204 18.000 000.00 135.147 17.204 18.000 000.00 135.147 17.204 18.000 000.00 135.147 17.204 18.000 000.00 135.147 17.204 18.000 000.00 135.147 17.204 18.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17.000 000.00 135.147 17.204 17	41691	FANNIE	313588RW7	100				5.090	5.224	97.441	10,000,000.00	9,744,086.11
PERDEMAL NATH WICK ASSN TO 31315888N6 100 02/01/08 02/28/07 000 4.880 5.146 55.390 37.000 000.00 15.294.220 18.290 2000 000.00 15.294.220 18.290 000.000 15.294.220 18.290 000.000 15.294.220 15.200 15.200 15.2	41688	FANNIE MAE		100				5.040	5.183	97.242	15,000,000.00	14,586,300.00
PERDEMAL NATH WICH ASSIN IN 13155888N6 100 02/01/08 03/12/07 000 4.860 5.106 5.561 20.000 0000. 00 19,161/77.  PERDEMAL NATH WICH ASSIN IN 13155888N6 100 02/01/08 03/12/07 000 4.860 5.106 5.106 5.564 25.000 0000. 00 19,161/77.  PERDEMAL NATH WICH ASSIN IN 1315588N2 100 02/04/08 03/12/07 000 4.860 5.106 5.548 25.000 0000. 00 13,12.66.  PERDEMAL NATH WICH ASSIN IN 1315588N2 100 02/04/08 03/12/07 000 4.860 5.106 5.548 25.000 0000. 00 13,12.66.  PERMEL NATH WICH ASSIN IN 1315588N2 100 02/04/08 03/12/07 000 4.860 5.106 5.548 25.000 0000. 00 13,12.67.  PERMEL NATH WICH ASSIN IN 131558N2 100 03/17/08 08/12/07 000 4.860 5.108 55.18 15.000 0000. 00 13,12.77.  PERMEL NATH WICH ASSIN IN 131538N2 100 03/17/08 08/12/07 000 4.860 5.108 55.18 15.000 0000. 00 13,12.77.  PERMEL NATH WICH ASSIN IN 131338NN 100 03/17/08 08/12/07 000 4.860 5.108 55.18 15.000 0000. 00 13,12.77.  PERMEL NATH WICH ASSIN IN 131338NN 100 03/17/08 08/12/07 000 4.860 5.108 55.18 15.000 0000. 00 13,12.70.  PERMEL NATH WICH ASSIN IN 131338NN 100 01/17/08 09/12/07 08/1	41579	FEDERAL NATL MTG ASSN		100				4.910	5.147	95.390	37,000,000.00	35,294,320.56
PRIDERAL NATL WICK ASSIN TI 3155888N 6 100 02/04/08 03/23/07 000 4.880 5.105 5.564 5.500 0000.00 23.393,062.  PRIDERAL NATL WICK ASSIN DI 315588V9 100 02/04/08 03/20/07 000 4.880 5.105 95.594 25,000 0000.00 23.993,662.  PREDERAL NATL WICK ASSIN DI 315588V9 100 02/14/08 03/20/07 000 4.880 5.105 95.594 25,000 0000.00 23.994,613.  PREDERAL NATL WICK ASSIN DI 315588V9 100 02/14/08 03/20/07 000 4.860 4.799 5.016 95.494 50.000.000.00 41.321.700.  PRINE INCOURT NOTES 313588V9 100 03/14/08 04/12/07 000 4.860 4.969 5.128 75.000.000.00 41.321.700.  PRINE INCOURT NOTES 313588V9 100 03/14/08 04/12/07 000 4.860 4.969 5.128 75.000.000.00 41.321.700.  PRINE INCOURT NOTES 313588V9 100 03/14/08 04/12/07 000 4.860 4.969 5.128 75.000.000.00 41.321.700.  PRINE INCOURT NOTES 313588V9 100 03/14/08 04/12/07 000 4.860 4.969 5.128 75.000.000.00 41.321.700.  PRINE INCOURT NOTES 313588V9 100 03/14/08 04/12/07 000 4.860 4.969 5.128 75.000.000.00 41.321.700.  PRINE INCOURT NOTES 133588V9 100 03/14/08 04/12/07 000 4.860 4.969 5.128 75.000.000.00 41.321.700.  PRINE INCOURT NOTES 133588V9 100 03/14/08 04/12/07 000 4.860 4.969 5.128 75.000.000.00 41.321.700.969.  PRINE IN 313384W9 100 10/05/07 08/07/07 000 4.850 5.000 5.100 5.100 6.000.000.00 47.350.559.80.  PRINE IN 313384W9 100 10/12/07 08/11/07 000 4.650 4.650 9.393 7.000.000.00 6.957.560.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.00 7.950.950.000.000.000.00 7.950.950.000.000.000.000.000.000.000.000	41589	FEDERAL NATL MTG ASSN		100				4.880	5.106	95.581	20,000,000.00	19,116,177.78
PERMARAL NATU MYGA ASSN 1315588888 7 100 02/04/08 03/20/07 000 4.880 5.102 36.491 25.000 000.00 23.512.166.  PERDERALA NATU MYGA ASSN D2315588878 100 02/04/08 03/95/07 000 4.880 5.102 36.491 25.000 000.00 0 32.512.166.  PERMARAL NATU MYGA ASSN D231558878 100 02/04/08 03/95/07 000 4.860 5.102 36.594 25.000 000.00 0 47.447.00 147.047.00 146.04 166 5.102 36.00 160 00.00 0 147.247.00 146.04 166 5.00 166 5.00 166 5.00 000.00 0 147.247.00 146 146 146 146 146 146 146 146 146 146	41605	Z		100				4.850	5.065	95.756	25,000,000.00	23,939,062.50
PERDERAL NATL WICE ASSN DI 3135883V8 100 02/1/08 08/20/00 000 4.860 5.1105 95.594 25.000.000.00 23.894.611.  PERDERAL NATL WICE ASSN DI 3135883V2 100 02/1/1/08 08/20/09/07 000 4.799 5.016 5.548 5.000.000.00 41.327.700.  PERDERAL NATL WICE ASSN DI 3135887V2 100 02/1/1/08 08/20/09/07 000 4.860 4.799 5.016 5.258 15.000.000.00 41.327.700.  PERMEA DISCOURT NOTES 3135888V9 100 03/20/08 08/20/07 000 4.860 4.296 97.287 25.000.000.00 23.845.445.  PERMEA DISCOURT NOTES 313588W9 100 03/20/08 08/20/07 000 5.000 5.100 6.708 25.000.000.00 47.577.00.  PERMEA DISCOURT NOTES 133588W9 100 03/20/08 08/07/07 000 5.000 5.100 6.708 25.000.000.00 47.577.00.  PERMEA DISCOURT NOTES 133588W9 100 03/20/08 00/05/07 000 4.855 5.000 95.102 5.000.000.00 47.590.5958.  PERMEA DISCOURT NOTES 133384W9 100 10/05/07 08/07/07 000 5.000 5.115 6.115 6.158 99.162 5.000.000.00 47.590.9588.  PERMEA DISCOURT NOTES 133384W9 100 10/17/07 09/31/07 000 4.850 6.000 5.115 6.115	41599	FNMA DISCOUNT NOTES		100				4.880	5.102	95.649	25,000,000.00	23,912,166.67
FERDERAL NATH WICH AGSN DI 313588722 100 021/4/08 03/09/00 00 4.796 5.016 95.446 50.000 000.00 00 47.44.708 12.84.708 12.000 000.00 14.74.708 12.000 000.00 00 14.74.708 12.000 000.00 00 14.74.708 12.000 000.00 00 14.727.700 000 4.660 5.016 95.518 15.000 000.00 00 14.727.700 12.000 000.00 00 14.707.700 000 5.000 000.00 00 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 14.700 000 000 14.707.700 14.700 000 000 14.707.700 14.700 000 000 14.707.700 14.700 000 000 14.707.700 14.700 000 000 14.707.700 14.700 000 000 14.707.700 14.700 000 000 14.707.700 14.700 000 000 14.707.700 14.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 000 14.707.700 000 00	41600	FEDERAL NATL MTG ASSN		100				4.880	5.105	95.594	25,000,000.00	23,898,611.11
FREDERAL NATL WIG ASSN DI 313588TY 9 100 02/15/08 06/26/08 05.088 95.518 15.000.000.00 44.327.700. FRANKIE RAE FERRAL SCOUNT NOTES 313588TY 9 100 03/17/08 06/15/07 000 4.866 4.966 97.287 25,000.000.00 23.645.445. FERRAL SCOUNT NOTES 313588WY 9 100 03/17/08 06/15/07 000 4.865 95.128 25,000.000.00 23.645.445. FERRAL NATL WIG ASSN DI 313588WY 9 100 03/17/08 06/15/07 000 4.865 5.000 5.120 96.708 25,000.000.00 47.590.956.  (INV Type) 41 FNHA DISCOUNT NOTES 15.28 \$(C) 4.91 5.113 96.386 \$0.000.000.00 47.590.956. FF IL B 313384WP 100 10/05/07 08/07/07 000 5.115 5.158 99.162 5.000.000.00 47.590.956. FF IL B 313384WR 100 10/15/07 08/07/07 000 5.115 5.158 99.380 \$0.000.000.00 6.957.560. FF IL B 313384WR 010 10/12/07 08/07/07 000 4.650 4.650 9.393 7.000.000.00 6.957.560.000.000.00 7.956.400.	41588	FEDERAL NATL MTG ASSN		100				4.790	5.016	95.489	50,000,000.00	47,744,708.33
EXENSIE MAY STATE TO 03/07/08 06/15/07 000 4.890 5.137 95/382 25,000.000.00 24,121.625.  FERNATE MAY STATE	41601	MTG ASSN		100			000	4.860	5.088	95.518	15,000,000.00	14,327,700.00
FERNAL BACKOURT NOTES 313588BUX9 100 03/17/08 04/12/07 000 4.500 5.120 56.708 25.000.000.00 23.645.445. FERNAL RATL MICA ASSN DI 313588BUX9 100 03/17/08 04/05/07 000 4.645 5.000 5.100 5.700 0.000.00 47.550.558.  (INV Type) 41 FNHA DISCOUNT NOTES 15.28 F(C) 4-91 5.103 96.386 50.000.000.00 47.590.568.  F H L B 313384MP1 100 10/05/07 08/07/07 000 5.115 5.158 99.162 5.000.000.00 47.858.085.  F H L B 313384MP1 100 10/17/07 07/19/07 000 5.115 5.158 99.380 5.000.000.000 6.875.608.  F H L B 313384MP1 100 10/17/07 07/19/07 000 5.115 5.158 99.380 5.000.000.000 6.875.600.  F H L B 313384MP1 100 10/17/07 08/31/07 000 4.650 4.650 9.380 7.000.000.00 6.875.600.  F H L B 313384MP1 100 10/17/07 08/31/07 000 4.650 4.650 9.380 8.000.000.000 6.875.600.  F H L B 313384MP1 100 10/17/07 08/31/07 000 4.650 4.650 9.380 8.000.000.000 6.875.600.000.000 6.875.600.000.000 6.875.600.000.000.000 8.875.000.000.000.000 8.875.000.000.000.000.000.000.000.000.000.0	41746	FANNIE MAE	313588TV7	100			000	4.860	4.996	97.287	25,000,000.00	24,321,625.00
FERRAITE MAT. MTG ASSN IIJ3588UW3 100 03/12/08 07/52/07 000 5.100 05.1102 05.000.000.00 0 24.176.916. FERRERAL NATL MTG ASSN IIJ3588UW3 100 03/22/08 04/05/07 000 4.845 5.000 95.122 50.000.000.00 47.590.568.  (INT Type) 41 PRMA DISCOUNT NOTES 15.28%(C) 4.921 5.103 96.366 500.000.000 0 48.927.065. FFH LB 313384WB1 100 10/05/07 08/07/07 000 5.115 5.158 99.162 5.000.000.00 4.958.085. FFH LB 313384WB1 100 10/17/07 07/34/07 000 4.650 4.678 99.393 7.000.000.00 19.783.300.000.00 FFH. B 313384WB1 100 10/17/07 08/31/07 000 4.650 4.678 99.393 7.000.000.00 0 7.950.400. FFH. B 313384WB1 100 10/17/07 08/31/07 000 4.650 4.678 99.393 7000.000.00 0 7.950.400.	41635	FNMA DISCOUNT NOTES	313588UK9	100			000	4.890	5.127	95.382	25,000,000.00	23,845,416.67
CINA TYPE ASSN DI 313568UW3   100 03/28/08 04/05/07   000 4.845 5.030 95.182   50.000.000.00   47.590.5958.     CINA TYPE   41 PRHA DISCOUNT NOTES   15.28 F(C)   4.921 5.133 96.386   50.000.000.00   481.227.765.     FH LB   313384MP1   100 10/12/07 08/07/07 000 5.115 5.158 99.182   5.000.000.00   47.586.085.     FH LB   313384MP1   100 10/12/07 08/07/07 000 4.650 4.659 99.380   7.000.000.00   7.958.085.     FH LB   313384MP1   100 10/12/07 08/11/07 000 4.650 4.659 99.380   7.000.000.00   7.958.040.     FH LB   313384MP1   100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   313384MP1   100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   313384MP1   100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   313384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   313384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   313384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   313384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   313384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   31384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   31384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   31384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   31384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000.000.00   7.958.040.     FH LB   31384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000 000.00   7.958.040.     FH LB   31384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000 000.00   7.958.040.     FH LB   31384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 99.80   7.000 000.00   7.956.400.     FH LB   31384MP1   3100 10/12/07 08/11/07 000 4.650 4.650 4.650 99.80   7.000 000.00	41694	FANNIE MAE	313588UK9	100			000	5.000	5.150	96.708	25,000,000.00	24,176,916.67
(INV Type) 41 PNHA DISCOUNT NOTES 15.28%(C) 4-911 5.103 96.366 500.000.000 00 481,227,605. FFH LB 313384MP1 100 10/05/07 08/07/07 000 5.115 5.158 99.162 5.000.000.00 4,958.085. FFH LB 313384MB1 100 10/71/07 07/13/07 000 4.550 4.559 99.180 5.000.000.00 19,781.200 FFH LB 313384MB1 100 10/71/07 08/13/07 000 4.650 4.650 4.650 9.380 80.000.000.00 19,787.204 FFH LB 313384MB1 100 10/71/07 08/13/07 000 4.650 4.650 4.670 9.380 80.000.000.00 7.957.400 7.957.400 8FH LB 313384MB1 100 10/72/07 08/13/07 000 4.650 4.650 4.670 9.380 80.000.000.00 7.957.400 7.957.400 8FH LB 313384MB1 100 10/72/07 08/13/07 000 4.650 4.650 9.643 10,000.000.00 9.964.300 8.000.000.00 9.964.300	41622	FEDERAL NATL MTG ASSN 1		100			000	4.845	5.090	95.182	50,000,000.00	47,590,958.33
F H L B 313384MP1 100 10/05/07 08/07/07 000 5.115 5.158 99.162 5.000.000.00 4.958.085. F H L B 313384MP1 100 10/17/07 07/15/07 000 5.115 5.158 99.162 5.000.000.00 4.958.085. F H L B 313384MP1 100 10/17/07 08/13/07 000 4.650 4.678 99.393 7.000.000.00 93.733.500.000.00 F H L B 313384MP1 100 10/17/07 08/13/07 000 4.650 4.678 99.380 80.000.000.00 7.950.400. F H L B 313384MP1 100 10/22/07 09/374.07 000 4.650 4.679 6.459 90.000.000.00 9.964.300	TOTOT	/Thu	PERSON THIS		15 283	(U)		4.921	5.103	96.386	500.000.000.000	481.927.605.28
F H L B 313344MP1 100 10/05/07 08/07/07 000 5.115 5.158 99.162 5.000.000.00 4,958.085. FF H L B 313344MP1 100 10/17/07 07/14/07 000 5.138 45.201 28.737 20.000.000.00 19,743.300. PF H L B 313344MP1 100 10/17/07 07/14/07 000 4.650 4.659 99.139 7.000.000.00 6.557.564. PF H L B 313344MP 100 10/17/07 08/11/07 000 4.650 4.659 99.130 8.000.000.00 7.957.040. PF H L B 313344MP 100 10/17/07 09/14/07 000 4.650 4.659 4.659 100.000.00 9.564.300												
3.13364M31 100 10/17/07 07/19/07 000 5.134 5.201 30.000.000.00 19,743.000. FF H LB 313364M31 100 10/17/07 05/31/07 000 4.650 4.659 99,393 7.000.000.00 6.557.564.00. FF H LB 313364M30 100 10/12/07 05/31/07 000 4.650 4.659 99,380 8.000.000.00 7.956.400. FF H LB 313364M30 100 10/22/07 05/31/07 000 4.650 4.590 4.606 99.643 10,000.000.00 5.964.300.	41741		313384MP1	100				5.115	5.158	99.162	5,000,000.00	4,958,085.42
FHLE 3133648B1 100 10/17/07 08/31/07 000 4.650 4.678 99.333 7.000,000.00 6.957,504. PHLE 3133848G 100 10/28/07 08/31/07 000 4.650 4.679 99.380 8.000,000.00 7.950,400. FHLE 3133648G 100 10/22/07 09/24/07 000 4.550 4.606 99.643 10,000,000.00 9.964,300.	41692	H	313384NB1	100				5.134	5.201	98.717	20,000,000.00	19,743,300.00
133384NC9 100 10/18/07 08/31/07 000 4.650 4.679 99.380 8,000,000.00 7,950,400. PHLB 313384NG0 100 10/22/07 09/24/07 000 4.590 4.606 99.643 10,000,000.00 9,964,300.	41765	H	313384NB1	100	10/11/01				4.678	99.393	7,000,000.00	6,957,504.17
F H L B 313384NG0 100 10/22/07 09/24/07 000 4.590 4.606 99.643 10,000,000.00 9,964,300.	41766	FHI	313384NC9	100					4.679	99.380	8,000,000.00	7,950,400.00
	41801	H	313384NG0	100					4.606	99.643	10,000,000.00	9,964,300.00



PAGE: 3 RUM: 10/01/07 09:00:07	BOOK VALUE		11,847,928.67	6,685,025.00	48 749 405 11	38.999.588.89	39,540,055.56	5,938,000.00	9,881,988.89	9,875,127.78	9,867,972.22	9,791,155.56	24,376,856.25	11 720 550 23	44 010 080 00	24,214,340.28		377,588,413.69		23,594,606.67	14,687,625.00	32,374,778.33	48,527,777.78	40,280,578.33	24.616.555.56	34,190,022.22	31,224,853.33	9,782,688.89	14,389,541.67	47,509,601.39	73,931,166.67	15 462 088 89	28.541.042.50	30.440.306.67	9.646.322.22	23,934,862.50	15,255,853.33	513,817,371.95	201 001 001	29,605,666.67
RUN: 10	PAR VALUE SHARES		9 000 000 00	00.000,000,0	50,000,000,00	40,000,000.00	40,000,000.00	6,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	25,000,000.00	12 000 000 00	45,000,000,00	25,000,000.00		385,000,000.00		24,000,000.00	15,000,000.00	33,000,000.00	50,000,000.00	42,000,000.00	25.000.000.00	35,000,000.00	32,000,000.00	10,000,000.00	15,000,000.00	50,000,000.00	25,000,000.00	16,000,000,00	30.000.000.00	32.000.000.00	10,000,000,00	25,000,000.00	000	532,000,000.00	00 000 000 0	30,000,000.00
4 4 8 7	BOOK		90.733	98 707	97.499	97.499	98.850	98.967	98.820	98.751	98.680	97.912	71.507	97.028	208.79	96.857		98.075		98.311	97.918	98.105	97.056	95.906	98.466	97.686	97.578	97.827	95.930	95.019	95.125	96.638	95.137	95.126	96.463	95.739	95.349	96.582		98.686
5 5 4 - 0 1 8 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	TRDNG	100	5 176	5.182	5.159	5.159	4.927	5.012	4.999	5.002	4.966	5.188	D. 141	4 725	4 4 8 9	4.827	1 1 1 1 1	4.974		5.198	5.208	5.188	5.152	5.245	5.007	5.200	5.196	5.193	5.108	5.227	000.	5 112	2010	5.167	4.748	4.811	4.919	5.132	0	5.269
5 - 5 9/3	CUPN	201 3	5 110	5.115	5.030	5.030	4.870	4.960	4.940	4.940	4.900	5.080	5.013	4 619	4.390	4.675		4.878	1	5.110	5.100	2.090	5.000	5.030	4.930	5.080	5.070	5.080	4.900	4.967	4 . 840	4 940	4 823	4.915	4.580	4.606	4.690	4.958		5.200
AN AN NVE NVE IS IC	SAF/ PURP	1000	000	000	000	000	000	000	000	000	000	000	000	000	000	000				000	000	000	000	000	000	000	000	000	000	000	000		000	000	0000	000	000		0	000
COUNTY OF SAM F NYEST DALY IN 4 EN NYESTHENTS OUTSTANDING AS OF HAVESTHENTS OUTSTANDING AS OF MAJOR SORT KEY IS ICCE SETTLEMENT DATE BASIS	PURCHASE DATE	70/76/70	08/02/02									08/15/07						k (C)		10/60/10	06/25/07	07/16/07		02/16/07							03/23/07							k (C)	0 0	100 10/02/07 05/03/07 100 10/02/07 07/03/07
24 O D	MATURITY (TICKER)	10/24/07	10/31/07	11/02/07	11/09/07	11/09/01	11/13/07	11/14/07	11/23/07	11/28/07	12/04/07	01/10/08	01/52/10	03/02/08	03/19/08	04/15/08		11.97%(C)		11/05/07	11/19/07	11/27/07	11/30/07	12/06/07	12/07/07	12/10/07	12/11/07	12/24/07	01/22/08	02/04/08	02/04/08	03/38/08	03/22/08	03/31/08	06/02/08	07/21/08	08/18/08	16.29%(C		10/02/07
/ COUNT DANIEL INVEST	FUND NO.	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100		NOTES		100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100			100
M R . D	CUSIP	313384N.T4	313384NR6	313384NT2	313384PA1	313384PA1	313384PE3	313384PF0	313384PQ6	313384PV5	313384QB8	313384RQ4	313304057	313384TX7	313384UM9	313384VQ9		43 FEDERAL HOME LOAN DISC NOTES		313396NW9	313396PL1	313396PU1	313396PX5	313396008	3133960E6	3133960H9	313396009	313396QX4	313396868	313396SR5	3133965K5	313396510	3133961124	3133961124	313396X01	313396ZR7	313396050	T NOTES		0660P1X22 90485LX29
		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1																EDERAL HOM					4	MTG CORP D	CORF				CORP D	CORP D	MTG CORP D		MTG CODD D	CORP	CONT			MC DISCOUN		a U
	z																	43 F		D	D	U				) ()	U					) t				, Ç1	. 0	44 F.		C P
	DESCRIPTION	H T. B	HIB	HLB	H	Ħ	H	П	П	H I		1 :	4 5	1 =	H	HLB		(Inv Type)		FREDDIE MAC	FREDDIE MAC	FREDDIE MAC	FREDDIE MAC	FEDL HOME LLN	FREDRIK MAC	FREDDIE MAC	FREDDIE MAC	FREDDIE MAC	FEDL HOME LLN	FEDL HOME LLN	FEDL HOME LLN	PREDDIE MAC	FEDT. HOME LIN	FEDT. HOME LIN	FREDRIK MAC	FREDDIE MAC	FREDDIE MAC	(Inv Type) 44 FMC DISCOUNT NOTES		41648 BANK OF AMERICA 41676 UNION BANK C P
(SIRPT)	INVSMT NO. D	A 41718 F	A 41737 F	A 41734 F				41767	41761		A 41756 F	A 41721 E						SUBTOTAL (		A 41679 F				A 41571 F								A 41714 F						SUBTOTAL (		A 41648 F A 41676 U

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INVENTORY INVESTMENT

(SIRPT)

PAGE:

RUN: 10/01/07 09:00:07 INVESTMENTS OUTSTANDING AS OF 9/30/07 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

INVSMT NO.	T DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
1 0	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1 0	50/00/01	10/00/00		101	200			
OT F		CAL 10000	0 0		10/60/50	0 0	007.1		100.00		40,001,229.11
A 41764	UNION BANK	90485LXJ2	007		08/30/03	000	2.18U	5.217	99.295		24,823,736.11
A 41745	UNION BANK	90485LYD4	100	11/13/07	08/14/07	000	5.250	5.321	98.673	25,000,000.00	24,668,229.17
A 41726	UNION BANK	90485LZQ4	100	12/24/07	07/31/07	000	5.150	5.260	97.911	20,000,000.00	19,582,277.78
A 41719		90485LZT8	100	12/21/01	07/30/07	000	5.170	5.284	97.846	45,000,000.00	44,030,625.00
A 41681	81 UNION BANK C P	90485JA29	100	01/02/08	10/60/10	000	5.160	5.294	97.463	20,000,000.00	19,492,600.00
A 41686		90485JA29	100	01/02/08	07/11/07	000	5.200	5.330	97.559	50,000,000.00	48,779,444.44
A 41678		0660P0A45	100	01/04/08	10/90/10	000	5.190	5.330	97.376	27,000,000.00	26,291,565.00
A 41725	25 UNION BANK C P	90485JA94	100	01/09/08	07/31/07	000	5.130	5.251	97.692	20,000,000.00	19,538,300.00
A 41781	81 UNION BANK C P	90485JB51	100		09/14/07	000	5.100	5.206	97.960	25,000,000.00	24,490,000.00
A 41787		0660P0B51	100	02/05/08		000	4.830	4.922	98.135	50,000,000.00	49,067,541.67
A 41743	43 BANK OF AMERICA C P	0660P0B85	100	02/08/08	10/80/80	000	5.095	5.231	97.396	50,000,000.00	48,697,944.44
A 41777	77 BABNE OF AMERICA C P	0660P0BF9	100	02/15/08	09/11/00	000	5.250	5.373	97.710	25,000,000.00	24,427,604.17
A 41769	69 BANK OF AMERICA C P	0660P0C43	100	03/04/08	10/10/60	000	5.260	5.401	97.385	25,000,000.00	24,346,152.78
A 41779	79 UNION BANK C P	90485JC43	100	03/04/08	09/13/07	000	5.100	5.228	97.549	30,000,000.00	29,264,750.00
A 41785	85 UNION BANK C P	90485JC43	100	03/04/08	10/18/60	000	4.750	4.858	97.783	25,000,000.00	24,445,833.33
A 41802	02 BANK OF AMERICA C P	0660P0CJ0	100	03/18/08	09/25/07	000	000.	4.946	97.652	32,000,000.00	31,248,666.67
							1	1			
SUBTOT	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	PAPER DISC		19.05%(C)	(C) ·		4.857	5.222	97.820	614,000,000.00	600,613,321.96
							-	-	-		
11011	TO BYTHE THOUSEN NOW IN	000000000000000000000000000000000000000	00+	70/00/80 70/00/01	707/03/04	000	030	036	000	000 000 02	000 000
	DOM NEGOLIADED	000000000000000000000000000000000000000	0 0	10/35/01	04/07/07		000		100.000	00.000,000,00	00.000,000,00
	500	060505046	0 0	12/28/07	04/00/01	000	200		100 000	20.000,000,00	20.000,000,00
	DANT OF AMPRICA	060506459	100	01/08/08	70/20/60	000	5 440		100 000	50.000.000.00	50.000.000.00
		06050GT67	100	01/22/08	70/10/60	000	5.440		100.000	50.000.000.00	50.000.000.00
A 41783	RANK OF AMERICA	06050GV80	100		09/18/07	000	5.480		100.000	50,000,000,00	50,000,000,00
	BANK OF AMERICA	06050GX54	100		09/21/07	000	4.950	4.950	100.000	40,000,000.00	40,000,000.00
							-		1 1 1 1 1 1 1		
SUBTOI	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	3 C.D. 'S		10.78%(C)	s (C)		5.318	5.318	100.000	340,000,000.00	340,000,000.00
							1	1			
A 414	41498 MISSION AREA CR UNION		100	100 11/02/07 11/02/06	11/02/06	000	4.500	4.500	4.500 100.000	100,000.00	100,000.00
A 417	41710 MISSION NAT BANK PTD		100	01/16/08 07/16/07	01/16/07	000	5.630	5.630	100.000	100,000.00	100,000.00
SUBTOT	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	TIME DEPOSIT		.01% (C)	k (C)		5.065	5.065	100.000	200,000.00	200,000.00
							1	1			
A 41528	28 CITIBANK PTD 270491061		100	01/02/08 01/02/07	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
A 41554		_	100	01/19/08	01/19/07	000	5.250		100.000	5,000,000.00	5,000,000.00
			100	01/25/08	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000,00
			100	04/17/08	04/18/07	000	5.330		100.000	00.000,000	10,000,000
A 41663	63 citibank ptd 270491400		700	80//0/90	06/01/01	000	0.300	0.000	T00.000	HO. 000	TO,000,000

45,000,000.00

45,000,000.00

5.350 5.350 100.000

SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY 1.43%(C)



PAGE: 5 RUN: 10/01/07 09:00:07	BOOK VALUE	4.785 5.001 97.966 3,219,200,000:00 3,153,528,587.49
	PAR VALUE SHARES	ASSTS FIRST 10TALS ASSTS TINED 4.785 5.001 97.560 3.215,200,000.00 3.135,528,587.49
4 8 7 7	BOOK	97.960
8 Y /07	TRDNG	5.001
15-5 NTO F 9/30 C#	CUPN	4.785
N V E IG AS OI IS ICO	SAF/ PURP	FIXED
L DALY 411 TMENT INVEN NYS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	PURCHASE DATE	FOTALS
R. DANIEL DALY 415-554-4487 INVESTWENTS OUTSTANDING AS OF 9/30/07 MAJOR SORT KEY IS ICC; STILLEREN DATE REASIS	MATURITY PURCHASE SAF/ (TICKER) DATE PURP	REPORT TOTALS ASSETS
DANI INV	FUND NO.	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
M M	CUSIP	
	ON	
	DESCRIPTION	
(SIRPT)	INVSMT NO.	1

CITY/COUNTY OF SAN FRANCISCO



PAGE: 1 RUN: 10/01/07 09:00:07	BOOK VALUE	4.500 4.500 100.000 100,000.00 100,000.00 5.630 5.630 100.000 100,000.00 100,000.00	5.065 5.065 100.000 200,000.00 200,000.00
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MANTEL DALY 415-5 \$4.4487  INVESTMENT INVESTMENT OF Y 9/30/01  INVESTMENT OUTSTANDING AC 0F 9/30/07  FINAL PROPERTY OF SETTEMENT DATE BANK  SETTEMENT PATE BASE	FUND MATURITY PURCHASE SAF/ CUPN TRDNG BOOK NO. (TICKER) DATE PURP RATE YIELD PRICE	100 11/02/07 11/02/06 000 4.500 4.500 100.000 100 07/16/08 07/16/07 000 5.630 5.630 100.000	100.00%(C) REPORT TOTALS ASSETS
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	DESCRIPTION		SUBTOTAL (Bank) 19 BANK OF NEW YORK
(SIRPT)	INVSMT NO.	A 41498	SUBTOTAL



## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

D A N I E L D A L Y 4 1 5 - 5 5 4 - 4 4 8 7

DETALI TRANSACTOR REPORT - F FXED INCOME
09/01/07 TO 09/30/07

SETTLEMENT DATE BASIS

\* ACTIVE TRANSACTIONS \*

PAGE: 1 RUN: 10/01/07 09:00:05

	(GAIN)/LOSS SETTLEMENT		-273,437.50	51,131,446.38	-226,562.50	51,059,298.16	-226,562.50	51,059,298.16		1,156,250.00		1,135,250.00	1 156 250 00		1.156.250.00	-44.861.11	49,397,013.89	-47,551.39	24,583,111.11	-75,562.50	44,268,750.00	-9,236.11	24,886,979.17		51,324,555.56		51,324,555.56		51,346,388.89		30,813,750.00		25,000,000.00		40,000,000.00		20,000,000.00	-98,437.50	30,636,582.88		20,000,000.00		20,000,000.00		25,000,000.00
	(INTEREST) AMORT/(ACCRET)	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	-1,029,883.88		-1,004,610.66		-1,004,610.66		-1,156,250.00		-1,156,250.00	1 150 000	00.062,061,1	-1 156 250 00	2	-1.793.513.89		-755,581.94		-1,365,375.00		-719,569.45		-1,324,555.56		-1,324,555.56		-1,346,388.89		-813,750.00		-618,444.44		-1,027,288.89		-1,332,375.00		-540,489.13		-1,073,006.94		-1,080,208.33		-331,138.89	
	BOOK VALUE PREM / (DISC)		-49,828,125.00	171,875.00	-49,828,125.00	171,875.00	-49,828,125.00	171,875.00								-47.558.638.89	2,441,361.11	-23,779,977.78	1,220,022.22	-42,827,812.50	2,172,187.50	-24,158,173.61	841,826.39	-50,000,000.00		-50,000,000.00		-50,000,000.00		-30,000,000.00		-24,381,555.56		-38,972,711.11		-48,667,625.00		-29,997,656.25	2,343.75	-48,926,993.06		-48,919,791.67		-24,668,861.11	
POOLED FUNDS	PAR VALUE ORIGINAL FACE		-50,000,000.00		-50,000,000.00		-50,000,000.00									-50.000.000.00		-25,000,000.00		-45,000,000.00		-25,000,000.00		-50,000,000.00		-50,000,000.00		-50,000,000.00		-30,000,000.00		-25,000,000.00		-40,000,000.00		-50,000,000.00		-30,000,000.00		-20,000,000,00-		-20,000,000,00		-25,000,000.00 -24,668,861.11	
POOLE	COUPON		4.625	4.807	4.625			4.807	4.625	4.807	4.625	4.80/	4 807	4 6 2 5	4.807	4		4.991	5.247	4.965	5.217	5.030	5.205	5.240	5.240	5.240	5.240	5.240	5.240	5.250	5.250	5.060	5.188	5.080	5.214	5.130	5.270	4.875	4.879	5.185	5.299	5.185	5.299	5.240	5,310
	TXN		SALE		SALE		SALE		INTR		INTR	TATELL	TINIT	TMTD	1	SALE		SALE		SALE		SALE		MAT		MAT		MAT		MAT		MAT		MAT		MAT		SALE		MAT		MAT		MAT	
100	TRADE/ SETTLE		70/10/60	09/10/01	09/02/01	10/90/60	09/02/01	10/90/60	09/30/01	09/30/01	09/30/02	09/30/01	09/30/07	10/05/50	10/30/00	09/24/07	09/24/07	09/20/07	09/20/07	09/21/07	09/24/07	09/21/07	09/21/07	09/04/07	09/04/07	09/04/07	09/04/07	10/10/60	10/10/60	09/18/07	09/18/07	09/12/07	09/12/07	09/18/07	09/18/07	09/25/07	09/25/07	09/13/07	09/13/07	09/20/01	09/20/01	09/21/07	09/21/01	10/81/60	09/18/07
FUND:	MATURITY /ENTRY		03/31/08		03/31/08	20/90/60	03/31/08	10/90/60	03/31/08	09/28/07	03/31/08	10/58/60	03/3T/08	03/23/00	09/31/08	12/28/07	09/24/07	02/01/08	09/25/07	02/01/08	09/21/07	10/26/07	09/21/07	09/04/07	09/28/07	09/04/07	09/28/07	10/10/60	09/28/07	09/18/07	09/28/07	09/12/07	09/28/07	09/18/07	09/28/07	09/25/07	09/28/07	04/30/08	09/13/07	09/20/01	09/28/07	09/21/07	09/28/07	09/18/07	09/28/07
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	BANK I		1.9		13		19		19	09/30/01	13	10/08/60	19	00/00	19/30/07	01	ì	19		19		13		19		13		1.9		19		13		13		13		13		13		13		19	
	DESCRIPTION/POOL#  MEMO		TREASURY NOTES (99.21		T NOTE (99.21)		T NOTE (99.21)		T NOTE (99.21)		T NOTE (99.21)	4	T NOTE (99.21)	(FC GG) MHGM H	(23	ATESE DEDUDET, NATT. MTG ASSN		41568 FEDERAL NATL MTG ASSN		41569 FEDERAL NATL MTG ASSN		41578 FEDL HOME LLN MTG CORP		BOA NEGOTIABLE C.D		41585 BOA NEGOTIABLE C.D		41586 BOA NEGOTIABLE C.D		41597 BOA NEGOTIABLE C.D		41598 FEDERAL NATL MTG ASSN		UNION BANK CP		BOA CP		UNITED STATES TREAS NT		BOA CP		BOA CP		41666 J P MORGAN CHASE CP	
	INV # USER		41210	tom	41211	tom	41212	tom	41214	tom	41215	tom	41216	100	4121/	ATESE	TO HOT	41568	tom	41569	tom	41578	tom	41584	tom	41585	tom	41586	tom	41597	tom	41598	tom	41603		1604	tom	41618	tom	1641	tom	41642	Com	41666	tom



### CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

R. DANIEL DALY 415-554-448
DETAIL TRANSACTION REPORT - FIXED INCOME
09/01/07 TO 09/30/07

\*

ACTIVE TRANSACTIONS

PAGE: 2 RUN: 10/01/07 09:00:05

> 09/01/07 TO 09/30/07 SETTLEMENT DATE BASIS ND: 100 POOLED FUNDS

GAIN) /LOSS SETTLEMENT 38,000,000.00 -611.11 19,986,388.89 -21,847.22 19,680,694.44 231,250.00 231,250.00 -1,773.33 11,977,833,33 30,233,200.00 35,135,488.89 4,992,333.33 -4,894,086.11 -48,940,861.11 -50,000,000.00 -49,006,166.67 -9,801,233.33 9,000,000.00 5,176,000.00 10,000,000.00 24,346,152.78 48,940,861.11 -162,133.34 -24,367.50 96 -105,930.56 -41,244.44 AMORT / (ACCRET) -303,831.11 171,986.11 -73,245.00 -85,928,96 -135,488.89 (INTEREST) -176,000. -85,928. -83,790. PREM / (DISC) BOOK VALUE -38,000,000.00 -37,696,168.89 -19,823,644.44 176,355.56 -19,486,861.11 513,138.89 -2,975,632.50 -8,926,755.00 145,321.04 145,321.04 -11,892,270.00 107,730.00 -30,000,000.00 -24,894,069.44 -9,958,755.56 -35,000,000.00 -4,976,500.00 23,500.00 24,346,152.78 -653,847.22 4,894,086.11 -105,913.8948,940,861.11 -1,059,138.89 48,940,861.11 -1,059,138,89 49,006,166.67 -993,833.33 9,801,233.33 -198,766.67 -25,000,000. ORIGINAL FACE -20,000,000,00 -25,000,000.00 -25,000,000.00 PAR VALUE -20,000,000,00 -3,000,000.00 -9,000,000,6--12,000,000,00 -30,000,000.00 -10,000,000.00 -35,000,000.00 -5,000,000.00 5,000,000.00 50,000,000.00 50,000,000.00 10,000,000.00 5.130 5.280 5.075 5.140 5.280 5.260 440 440 4.020 5.166 5.209 5.130 5.182 1.625 1.625 5.026 5.176 5.280 5.280 5.282 5.120 5.141 5.360 5.360 1.700 5.260 401 1.190 281 4.190 1.281 1.190 .281 .440 .440 4.102 FXN COUPON TYP YIELD SALE INTR SALE PURC PURC PURC PURC PURC PURC PURC PURC MAT MAT MAT 10/10/60 09/12/07 09/11/01 09/19/07 09/30/07 09/30/01 09/14/07 09/18/07 09/18/07 10/10/60 09/11/00 09/18/07 09/20/01 10/90/60 09/05/07 09/05/07 10/50/60 09/04/07 09/04/07 10/10/60 10/11/60 09/19/07 09/19/07 09/14/07 09/18/07 09/18/07 09/18/07 09/21/07 10/90/60 10/90/60 10/90/60 70/10/60 70/10/60 SETTLE TRADE/ BROK MATURITY 10/10/60 09/11/02 09/12/07 01/16/08 09/19/07 09/28/07 09/28/07 09/28/07 09/28/07 09/11/01 09/18/07 09/18/07 09/28/07 09/11/07 09/28/07 09/18/07 10/03/01 03/04/08 10/90/60 03/06/08 03/06/08 10/90/60 10/90/60 01/08/08 01/22/08 03/06/08 10/10/60 03/06/08 09/28/07 09/19/07 09/28/07 03/31/08 03/31/08 09/28/07 09/28/07 70/10/60 09/28/07 09/21/07 03/06/08 70/10/60 /ENTRY CASH DATE 87 10/08/60 09/30/01 41 87 40 SANK 19 13 19 19 13 19 19 19 19 ρ 41769 BANK OF AMERICA C DESCRIPTION/POOL# U 41760 FARM CREDIT BANK AMERICA Д AMERICA (99.23) z z U z T NOTE (99,23 WELLS FARGO 41717 WELLS FARGO 41736 WELLS FARGO 41742 WELLS FARGO FARM ф д щ BANK OF OF T NOTE 41770 T BILL T BILL T BILL T BILL 41776 T BILL н ы н ы 41774 BANK H н Ħ FED H НА ſz, į., ĵz, 41687 41690 41704 41708 41709 41716 41744 41754 41771 41773 JSER HO: TOTAL C MOD HOL mo. mo mo mo HOL mo: mo: E O HOL



### 0 FRANCISC SAN DALY 0 CITY/COUNTY DANIEL

4 1 5 - 5 5 4 - 4 4 8 DETAIL TRANSACTION REPORT - FIXED INCOME 09/01/07 TO 09/30/07 SETTLEMENT DATE BASIS M R .

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\* ACTIVE TRANSACTIONS

JSER

RUN: 10/01/07 09:00:05

PAGE:

(GAIN) /LOSS -24,427,604.17 -11,730,558.33 29,264,750.00 -4,898,383.33 -24,490,000.00 -1,009,816.58 -50,000,000.00 -49,067,541.67 -49,006,583.33 -7,843,453.33 -1,006,487.77 -24,445,833.33 -5,044,200.07 14,701,727.08 -40,000,000.00 44,012,250.00 -5,057,370.92 -4,901,852.78 19,607,650.00 -14,706,106.25 -9,804,070.83 -4,901,789.58 PREM / (DISC) AMORT/ (ACCRET) BOOK VALUE -572,395.83 11,730,558.33 -269,441.67 29,264,750.00 -735,250,00 4,898,383.33 -101,616.67 24,490,000.00 -510,000.00 1,009,816,58 9,816.58 50,000,000,00 1,006,487.77 6,487.77 24,445,833.33 -554,166.67 5,044,200.07 44,200.07 49,067,541.67 -993,416.67 14,701,727.08 -987,750,00 5,057,370.92 25 7,843,453.33 4,901,789.58 -932,458.33 49,006,583,33 298,272,92 40,000,000.00 57.370.92 4,901,852.78 19,607,650.00 9,804,070.83 -195.929.17 -156,546.67 -98.210.42 147 -392,350, 14,706,106. -293,893. 24.427. - 98 PAR VALUE ORIGINAL FACE 25,000,000,00 12,000,000,00 30,000,000.00 25,000,000.00 1,000,000.00 50,000,000.00 1,000,000,00 25,000,000.00 5,000,000.00 50,000,000.00 50,000,000.00 15,000,000.00 40,000,000.00 45,000,000.00 5,000,000.00 8,000,000.00 POOLED PUNDS 020 480 750 750 930 955 950 950 390 375 970 049 990 985 4.619 100 690 480 858 385 922 489 861 990 990 3.995 TXN COUPON TYP YIELD PURC 09/12/07 09/12/07 09/13/07 09/13/07 09/14/07 09/18/07 09/18/07 09/19/07 09/19/07 09/20/01 09/24/07 09/24/07 09/24/07 09/24/07 09/12/07 09/13/07 09/14/07 09/14/07 09/18/07 09/14/07 09/18/07 09/19/07 09/20/02 09/20/07 09/21/07 09/24/07 09/24/07 09/24/07 09/24/07 09/11/07 09/21/07 100 TRADE/ SETTLE MATURITY 09/12/07 12/31/07 09/24/07 03/20/08 09/24/07 FUND 02/15/08 09/10/01 03/02/08 09/12/07 03/04/08 03/13/08 09/12/07 02/05/08 09/13/07 09/13/07 01/22/08 09/14/07 01/31/08 09/14/07 03/04/08 09/18/07 05/15/08 09/18/07 02/05/08 03/20/08 09/19/07 03/20/08 09/21/07 01/22/08 09/21/07 03/13/08 09/21/07 09/24/07 03/20/08 09/24/07 03/20/08 09/24/07 03/20/08 09/24/07 03/20/08 03/20/08 09/19/07 /ENTRY 40 BROK 40 40 40 40 87 40 40 40 DATE BANK ASH 19 19 19 61 19 19 AMERICA NCD DESCRIPTION/POOL# AMERICA 41783 BANK OF AMERICA 41787 BANK OF AMERICA 41785 UNION BANK C UNION BANK 41779 UNION BANK OF 41790 BANK OF 41782 T NOTE T NOTE T NOTE 41788 T BILL 41789 T BILL T NOTE T BILL T BILL 41799 T BILL 41791 F H L BABNK 41780 T BILL H Н 41778 41781 41784 41786 41792 41794 41795 41796 41797 41798 # AN

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### 0 SAN FRANCISC CITY/COUNTY OF

RUN: 10/01/07 09:00:05 DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME POOLED FUNDS 09/01/07 TO 09/30/07 SETTLEMENT DATE BASIS DANIEL DALY M R \* ACTIVE TRANSACTIONS \*

PAGE:

SETTLEMENT (GAIN) /LOSS -5,057,965.35 -9,964,300.00 -31,248,666.67 (INTEREST) ORIGINAL FACE PREM / (DISC) AMORT/ (ACCRET) BOOK VALUE 5,057,965.35 57,965.35 9,964,300.00 -35,700.00 31,248,666.67 -751,333.33 PAR VALUE 5,000,000.00 32,000,000.00 3.856 4.590 000. 4.946 4.606 TXN COUPON TYP YIELD 45 12/31/07 09/24/07 PURC 40 10/22/07 09/24/07 PURC 40 03/18/08 09/25/07 PURC 09/24/07 09/25/07 09/24/07 09/24/07 09/25/07 09/25/07 SETTLE BANK BROK MATURITY TRADE/ CASH DATE /ENTRY 13 19 41802 BANK OF AMERICA C DESCRIPTION/POOL# 41801 F H L B 41800 T NOTE # ANI USER tom



## SAN FRANCISCO CITY/COUNTY OF

PAGE: 5 RUN: 10/01/07 09:00:05 DANIEL DALY 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 09/01/07 TO 09/30/07 REPORT GRAND TOTALS \* ACTIVE TRANSACTIONS \*

-772,128,322.48 -8,647,210.73 -1,026,609.43 383,659,729.74 594,342,857.80 SETTLEMENT (GAIN) / LOSS -4,796,857.92 -11365020.00 (INTEREST) AMORTIZATION/ (ACCRETION) -373985909.58 8,014,090.42 772,128,322.48 -11871677.52 (DISCOUNT) PREMIUM/ ASSETS -290,642.08 -588988918.90 BOOK VALUE ORIGINAL FACE 4.726 784,000,000.00 5.013 -38200000.00 5.258 -595000000,00 PAR VALUE TYPE/ WEIGHTED VIELD 4.827 PAR (9 18) 12) PURC SALE INTR ( MAT



### FRANCISC SAN CITY/COUNTY OF M R

DETAIL TRANSACTION REPORT - FIXED INCOME

(GAIN) /LOSS SETTLEMENT 9 RUN: 10/01/07 09:00:05 44,166.67 21,875.00 45,416.67 44,583.33 44,583.33 1,188.56 PAGE: (INTEREST) PREM / (DISC) AMORT/ (ACCRET) -44,166.67 -21,875.00 -45,416,67 -44,583.33 -44,583.33 -1,188.56 BOOK VALUE ORIGINAL FACE PAR VALUE POOLED FUNDS 09/01/07 TO 09/30/07 SETTLEMENT DATE BASIS 5.450 5.300 5.250 5.250 5.450 5.350 5.350 5.350 5.630 TXN COUPON TYP YIELD INTR INTR INTR INTR INTR 09/30/02 09/30/01 09/30/02 09/30/01 09/30/07 09/30/07 09/30/07 09/30/07 09/30/07 09/30/02 09/30/07 09/28/07 09/30/07 BANK BROK MATURITY TRADE/ SETTLE FUND: 19 11/02/07 09/30/07 09/28/07 01/02/08 09/30/07 09/28/07 01/19/08 09/30/07 09/28/07 01/25/08 09/30/07 09/28/07 04/11/08 09/30/07 09/28/07 80/10/90 09/30/07 09/28/07 07/16/08 CASH DATE /ENTRY 13 19 19 19 13 41554 FIRST NATL BK PUBLIC T 41640 CITIBANK PTD 270491285 41663 citibank ptd 270491400 41528 CITIBANK PTD 270491061 41558 CITIBANK PTD 270491111 41498 MISSION AREA CR UNION 41710 MISSION NAT BANK PTD DESCRIPTION/POOL# \* ACTIVE TRANSACTIONS \*



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DANIEL DALY 4 15 - 5 5 4 - 4 4 8 7

DETAIL TRANSACTION REPORT - FIXED INCOME

829(01/07 TO 09/30/07

REPORT GRAND TOTALS

ASSETS

ASSETS \* ACTIVE TRANSACTIONS \*

SETTLEMENT

-202,963.56

(INTEREST)

AMORTIZATION/ (ACCRETION)

PREMIUM/ (DISCOUNT)

BOOK VALUE

ORIGINAL FACE

PAR VALUE

TYPE/ WEIGHTED
TXN# YIELD

PAR

5.349

INTR

(GAIN) / LOSS

PAGE: 7 RUN: 10/01/07 09:00:05



CHIEF INVESTMENT

José TRE



November 16, 2007

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place

San Francisco, Ca 94102-0917

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

### Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to October 31, 2007:

	Pooled	All
Interest Received	\$73,261,122	\$73,261,122
Total Net Earnings	\$57,664,023	\$57,697,151
Earned Income Yield	5.200%	5.200%
Average Age of Portfolio	118 Days	121 Days

Total cost of the securities on hand as of October 31, 2007 was \$3,201,552,630 with a market value of \$3,233,848,570 plus fixed assets accrued interests of \$9,028,364. The earned income yield for the month of October 2007 is 5,041%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of October 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

José Cieneros

Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority - L. Cofresi-Howe, San Francisco Public Library - 2 copies

CDIAC

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA, 94102

(415) 554-4478



## CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 10/01/07 THROUGH 10/31/07

PAGE: 1 RUN: 11/05/07 10:04:02

ALL FUNDS

	GOV'T SE	GOV'T SECURITIES	TIME D	TIME DEPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,813,803.83	00.	207,312.50	N/A	12,021,116.33
TOTAL NET EARNINGS THIS PERIOD:	13,130,210.60	00.	208,184.80	N/A	13,338,395.40
AVERAGE DAILY PORTFOLIO BALANCE:	3,070,410,018.63	00.	45,200,000.00	N/A	N/A 3,115,610,018.63
EARNED INCOME YIELD THIS PERIOD:	5.035	000.	5.423	N/A	5.041
END OF PERIOD PORTFOLIO BALANCE:	3,156,352,629.98	00.	45,200,000.00	N/A	N/A 3,201,552,629.98
CURRENT AMORTIZED BOOK VALUE:	3,157,455,439.67	00.	45,200,000.00	N/A	N/A 3,202,655,439.67
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.936	000.	5.423	N/A	4.943
WEIGHTED AVERAGE DAYS TO MATURITY:	121.16	00.	128.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.16	00.	128.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.041



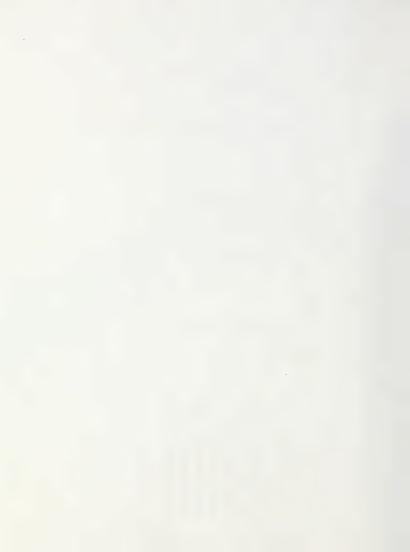
### CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

PORTFOLIO STATISTICS 10/01/07 THROUGH 10/31/07

PAGE: 1 RUN: 11/05/07 10:04:01

FUND: 100 POOLED FUNDS

	GOV'T SE	GOV'T SECURITIES	TIME D	TIME DEPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,813,803.83	00.	207,312.50	N/A	12,021,116.33
TOTAL NET EARNINGS THIS PERIOD:	13,097,082.52	00.	208,184.80	N/A	13,305,267.32
AVERAGE DAILY PORTFOLIO BALANCE:	3,062,051,939.62	00.	45,200,000.00	N/A	N/A 3,107,251,939.62
EARNED INCOME YIELD THIS PERIOD:	5.036	.000	5.423	N/A	5.042
END OF PERIOD PORTFOLIO BALANCE:	3,120,364,962.57	00.	45,200,000.00	N/A	N/A 3,165,564,962.57
CURRENT AMORTIZED BOOK VALUE:	3,121,467,772.26	00.	45,200,000.00	N/A	N/A 3,166,667,772.26
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.939	000.	5.423	N/A	4.946
WEIGHTED AVERAGE DAYS TO MATURITY:	118.26	00.	128.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	118.26	00.	128.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.042



1 (FS/ERNFS)

SAN FRANCISCO 415-554-4487 CITY/COUNTY OF MR. DANIEL DALY

PORTFOLIO STATISTICS 7/01/07 THROUGH 10/31/07

PAGE: 1 RUN: 11/05/07 10:14:43

ALL FUNDS

	T. CON. I SE	1	TIME DEPOSITS	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	72,405,415.39	00.	855,706.84	N/A	73,261,122.23
TOTAL NET EARNINGS THIS PERIOD:	56,841,335.57	00.	855,815.25	N/A	57,697,150.82
AVERAGE DAILY PORTFOLIO BALANCE:	3,245,759,651.07	00.	46,785,365.85	N/A	N/A 3,292,545,016.93
EARNED INCOME YIELD THIS PERIOD:	5.197	000.	5.428	N/A	5.200
END OF PERIOD PORTFOLIO BALANCE:	3,156,352,629.98	00.	45,200,000.00	N/A	3,201,552,629.98
CURRENT AMORTIZED BOOK VALUE:	3,157,455,439.67	00.	45,200,000.00	N/A	N/A 3,202,655,439.67
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.935	000.	5.423	N/R	4.942
WEIGHTED AVERAGE DAYS TO MATURITY:	121.16	00.	128.45	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	121.16	00.	128.45	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.200



### (FS/ERNFS)

### N FRANCISCO 415-554-448 SAN CITY/COUNTY OF MR. DANIEL DALY

Ŋ PORTFOLIO STATISTI 7/01/07 THROUGH 10/31/07

POOLED FUNDS 100

PAGE: 1 RUN: 11/05/07 10:14:42

5.200 N/A N/A 73,261,122.23 57,664,022.74 N/A 3,290,438,509.21 N/A 3,165,564,962.57 N/A 3,166,667,772.26 4.945 5.200 TOTAL N/A N/A N/A N/A ----- TIME DEPOSITS -----N/A LIABILITIES 855,815.25 46,785,365.85 5.428 45,200,000.00 45,200,000.00 5.423 128.45 128.45 855,706.84 ASSETS ----- GOV'T SECURITIES -----00. 00. 00. 000 00. 00. 00. 000 00. LIABILITIES 72,405,415.39 56,808,207.49 3,243,653,143.36 5.197 3,120,364,962.57 3,121,467,772.26 4.938 118.26 118.26 ASSETS WEIGHTED AVERAGE YIELD AT END OF PERIOD TOTAL INCOME RECEIVED IN THIS PERIOD: NET PORTFOLIO YIELD, 365-DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY: AVERAGE DAILY PORTFOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD: END OF PERIOD PORTFOLIO BALANCE: TOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:



н	2	!	30	2.7	2.1	60	9 9	5.7	2.1
	RUN: 11/07/07 09:47:42	BOOK VALUE	286,262,993.80	647,911,300.27	450,461,038.61	207,193,667.09	462,754,350.56	625,774,695.57	440,006,916.67
PAGE:	60	BOOK VALUE	262,	,911,	461,	193,	754,	774,	,006,
	01/01	BOC	286	647	450	207	462	625	440
	111/	1	0.0	0.0	0.0	00	0.0	0.0	0.0
	RUN	LUE	291,993,000.00	647,500,000.00	468,000,000.00	211,860,000.00	479,000,000.00	639,000,000.00	440,000,000.00
		PAR VALUE SHARES	, 993,	,500,	,000,	,860,	,000,	,000,	,000,
		Z.	291	647	468	211	479	639	440
7		BOOK	38	64	22	6	8.0	3.0	0.2
C 0		BOOK	4.200 4.282 98.038	4.344 4.599 100.064	4.880 5.070 96.252	4.692 4.798 97.797	4.891 5.063 96.608	4.740 5.087 97.930	5.111 5.111 100.002
FRANCISC (5-554-44	h. h.	TRDNG	282	599	0.40	798	.063	087	111
A N C	31/07		0 4	4	0 5	2 4	1 5	0 5	1 5
F R -	N T 10/	CUPN	4.20	4.34	4.88	4.69	4.89	4.74	5.11
CITY/COUNTY OF SAN	INVESTMENTS OUTSTANDING AS OF 10/31/07 INVESTMENTS OUTSTANDING AS OF 10/31/07 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS		9.04%(C)	20.47%(C)	14.23%(C)	6.55%(C)	14.62%(C)	19.77%(C)	13.90%(C)
CITY,		SUMMARY DESCRIPTION	(Inv Type) 11 TREASURY BILLS	(Inv Type) 12 TREASURY NOTES	(Inv Type) 41 FNMA DISCOUNT NOTES	(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	(Inv Type) 44 FMC DISCOUNT NOTES	Inv Type) 81 COMMERCIAL PAPER DISC	(Inv Type) 91 NEGOTIABLE C.D.'S
		RY DE	pe)	pe)	pe) (	pe)	be)	De)	The)
	SIRPT)	SUMMA	Ty.	T VI	T At	T Tr	T Tr	av Ty	av Ty
7	(SI)	01	(Ir	II)	(Ir	II)	II)	II)	(I)

4.709 4.896 98.232 3,222,553,000.00 3,165,564,962.57

200,000.00 45,000,000.00

200,000.00 45,000,000.00

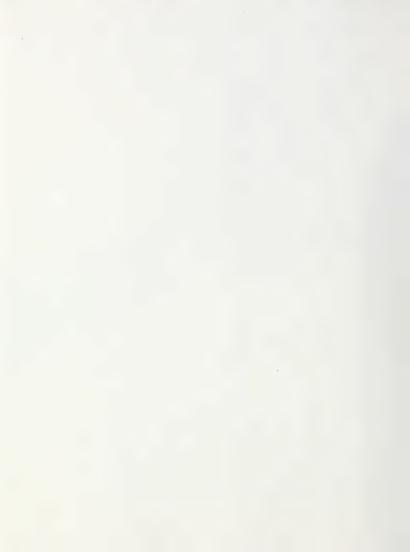
5.065 5.065 100.000 5.350 100.000

5.350

FIXED

1.42%(C) REPORT TOTALS ASSETS F .01%(C)

(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY (Inv Type) 1010 PUBLIC TIME DEPOSIT



CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALK INVESTMENT INVEXTORY WITH MARKET VALUE

(RPTMKT)

PAGE: 1 RUN: 11/05/07 09:49:08

INVESTMENTS OUTSTANDING AS OF 10/31/07 MAJOR SORT KEY IS ICC#

4177 T FILL.  1770 T FILL.  17	INVEST	ST DESCRIPTION FED PURCHASE MATTRITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	UNREALIZED GAIN
4172 7 FILLL 7 1/17/108	MONT		1	-						
4177 F BILL (COLOR) 11/10/10 (COLOR) COLOR (COLOR) COLOR (COLOR) COLOR (COLOR (	4 417	H	912795033	13	100	4.7250	25,000,000.00	24,796,875.00	308,437.50	49,531.25
4173 F BILLL 101/07 0 10/55/84 19 100 4.880 2 4.24.600.00.00 0 10.307.34.44 44 44 44 44 41 1191 0 10 10 10 10 10 10 10 10 10 10 10 10				40	000	4.8335	24,438,906.25	99.18750000000	SUNGARD	
4177 PRILL.  4177	A 417	T BILL	912795A84	13	100	4.8200	25,000,000.00	25,000,000.00	307,944.44	00.
41177 PILLL POLOGO REPORT STATES AND 41200		08/01/07 11/01/07		40	000	4.8801	24,692,055.56	100.0000000000	SUNGARD	
4177 7 1817. 4 1817. 6 1817. 6 1817. 6 1817. 6 1817. 6 1817. 7 1817. 7 1817. 6	A 417	H	912795D24	13	100	4.1900	5,000,000.00	4,932,812.50	32,588.89	6,137.5
41177 F 2117.0 C 3 1 2 1 2 1 2 1 2 1 2 1 2 1 2 1 2 1 2 1				940	000	4.2807	4,894,086.11	98.65625000000	SUNGARD	4 4 4 4
4177 7 B111. (a) (a) (a) (a) (b) (b) (c) (c) (c) (c) (c) (c) (c) (c) (c) (c	A 417	T BILL	912795D24	19	000	4 JOOG 4	50,000,000.00	49,328,125.00	325,888.89	61,375.U
1,17   1,101.0   1,016.0   1,025.2   1,00   1,200   1,000		09/06/07	ACCTOCACE	0 0	100	4.2807	E0 000 000 00	48.65625000000	SUNGARD	0 375 0
41176 7 FILLL CONTROLL CONTROL	9 4T/	T BILL 09/06/07	#2000/2TC	40	000	4.2807	48.940.861.11	98.65625000000	SUNGARD	0.0.0.0
11   12   12   13   14   15   15   15   15   15   15   15	A 417	T BILL	912795D24	13	100	4.0200	10,000,000.00	9,865,625.00	58,066.67	6,325.0
4.196 7 FILL 1. 1912-95D2 19 100 4.1020 8 0.000 0.000 0.000 0.0000000 0.0000000 0.000000		09/10/01		40	000	4.1015	9,801,233.33	98.65625000000	SUNGARD	
41794 1911/107 03/13/08 127995D4 40 00 4.1034 4 4.880.381.381.381.381.381.381.381.381.381.381	A 417	H	912795D32	13	100	4.0200	5,000,000.00	4,928,125.00	27,358.33	2,383.34
4.1794 FRILL.  9.1792 FRILL.  9.1792 FRILL.  9.1792 FRILL.  9.1793 FRILL.  9.1793 FRILL.  9.1793 FRILL.  9.1793 FRILL.  9.1794 FRILL.  9.1794 FRILL.  9.1795		09/13/07 03/13/08		40	000	4.1034	4,898,383.33	98.56250000000	SUNGARD	
4179 F 1211. 4179 F 1211. 4170 F 1211. 41	A 417	E	912795D40	13	100	3.9700	2,000,000.00	4,925,000.00	20,952.78	2,194.4
4.196 F BILL				40	000	4.0495	4,901,852.78	98.500000000000	SUNGARD	
4179 7 EHLL   4170 7 EHLL   41	417	T BILL	912795D40	13	100	3.9850	15,000,000.00	14,775,000.00	61,435.42	7,458.3
41997 #111.  912795BM 19 100 4.0046 9.1804.000 000 000 4.0585.9 9.1804.000 000 000 4.0585.9 9.1804.000 000 000 4.0585.9 9.1804.000 000 000 4.0585.9 9.1804.000 000 000 4.0585.9 9.1804.000 000 4.0585.9 9.1804.000 000 000 4.0585.9 9.1804.000 000 4.0		09/25/01		45	000	4.0646	14,706,106.25	98.500000000	SUNGARD	
4179 F BLLZ 5 O 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		E	912795D40	13	100	3.9850	10,000,000.00	9,850,000.00	40,956.95	4,972.2
4.199 1 H2 2		1	0101010	D C	000	4.0546	9,804,070.83	7 000 000 000 7	SUNGARD	0000
41827 FILILA O 1/2/0/08 912795D4 19 100 17595 4 91.000 000 000 000 000 000 000 000 000 00		T. BILL.	912/95040	P 0	000	4 0594	7 843 453 33	98 500000000000	St. 124.43	2,220,0
41827 RILLAGO 09/25/O7 03/20/08 4122795D73 14 0 000 41000 5 0000 000 0 4 912 500 0 11 1565 31 3 1		T DITI	912795740	0 5	100	3 9950	00 000 000 5	4 925 000 00	20 529 86	2.680.5
4182 T BILL.  10/11/07 0/10/08  4182 T BILL.  4183 T BILL.  41		09/25/07		40	000	4.0750	4,901,789.58	98.50000000000	SUNGARD	
10/11/07 04/10/08   12795D73   15   100 4   1106   110 84.25000000000000000000000000000000000000		T BILL	912795D73	19	100	4.1000	5,000,000.00	4,912,500.00	11,958.33	4,180.56
4182 T BILL.  10/11/07 04/10/08  4184 P BILL.  10/11/07 04/10/08  4185 P BILL.		10/11/07		45	000	4.1868	4,896,361.11	98.25000000000	SUNGARD	
10/11/07 04/10/08   912795D73   89   000 4.1972   89   000 4.197		Н	912795D73	19	100	4.1100	5,000,000.00	4,912,500.00	11,987.50	4,404.17
41867 PRILL. 10/16/07 0/10/08 127255D3 19 100 4.1860 0.0 7.855.000.00		10/11/07 04/10/08		89	000	4.1972	4,896,108.33	98.25000000000	SUNGARD	
41848 FRIL. 10/16/07 04/10/08 912795PB1 40 004 4.2679 730,000.00 716,540.65 78.25000000000000000000000000000000000000		T BILL	912795D73	19	100	4.1800	8,000,000.00	7,860,000.00	14,862.22	9,551.1
4.188 PRILL 10/18 (17.97) 4 1.77 (18.97) 4 1.75 (18		10/16/01		40	000	4.2677	7,835,586.67	98.25000000000	SUNGARD	
41864 FBILL   10/18/07 04/17/08   912795021   100 4.2737   1446.2804.38   1.993.56   1.246.5804.38   1.993.56   1.246.5804.38   1.993.56   1.246.5804.38   1.993.56   1.246.5804.38   1.993.56   1.246.5804.38   1.993.56   1.246.5804.38   1.993.56   1.246.5804.38   1.993.56   1.246.5804.38   1.993.56   1.246.5804.38   1.246.5804.38   1.246.5804.38   1.246.5804.38   1.246.5804.38   1.246.5804.38   1.246.5804.38   1.246.5804.38   1.246.5804.38   1.246.5804.38   1.246.5804.39   1.246.5804.38   1.246.5804.39   1		Н	912795D81	13	5001	4.0900	730,000.00	716,540.63	1,187.55	791.1
41887 PELL. 10/17/09 04/17/08 192795233 19 100 4.1390 01.27/0.000 1.4785390000 3.0054800 30054800 41959 19 10/17/09 04/17/09 01/1		-		40	000	4.2735	714,561.89	98.15625000000	SUNGARD	
41850 TRILL (17 Or 10.177) 41 0 10.0 4.0660 (2.77,000 0 2.74,749.28 468.59 (468.59 17.000 0 2.77,749.28 468.59 (468.59 17.000 0 2.74,749.28 468.59 (468.59 17.000 0 2.74,749.28 468.59 (468.59 17.000 0 2.74,749.28 468.59 (468.59 17.000 0 2.74,749.28 468.59 (468.59 17.000 0 2.74,749.28 468.59 (468.59 17.000 0 2.74,749.29 469.59 (468.59 17.000 0 2.74,749.28 469.59 (469.59 17.000 0 2.74,749.29 469.59 (469.59 17.000 0 2.74,749.29 469.59 (469.59 17.000 0 2.74,749.29 469.59 (469.59 17.000 0 2.74,749.29 469.59 (469.59 17.000 0 2.74,749.29 469.59 (469.59 17.000 0 2.74,749.39 469.59 (469.59 17.000 0 2.74,749.39 469.59 (469.59 17.000 0 2.74,749.39 469.59 (469.59 17.000 0 2.74,749.39 469.59 (469.59 17.000 0 2.74,749.39 469.59 (469.59 17.000 0 2.74,749.39 469.59 (469.59 17.000 0 2.74,749.39 469.59 (469.59 17.000 0 2.74,749.39 47.99 (469.59 17.000 0 2.74,749.39 47.99 (469.59 17.000 0 2.74,749.39 47.99 (469.59 17.000 0 2.74,749.39 47.99 (469.59 17.000 0 2.74,749 47.99 47.99 (469.59 17.000 0 2.74,749 47.99 (469.59 17.000 0	A 418	E	912795D81	F 6	100	4.0900	1,270,000.00	1,246,584.38	T, 993.56	207.7
10/17/07 01/17/08 912795081 40 00 4 1025 2 244.152.9 99.187000000 SINRARD SINR		E	912795633	0 5	100	4.0600	277.000.00	274.749.38	468.59	154.8
4186 7 BILL. 10/17/07 04/17/08 912795C31 19 5.00 10 5.00 19.00 0.0 43.07 12.5 .00 76.61.11.11.11.11.11.11.11.11.11.11.11.11		10/17/07		40	000	4.1026	274,125.97	99.1875000000	SUNGARD	
40 00 4.0201 4.000 4.0201 4.000 4.0201 4.000 4.0202 10.000000 10.000000000 10.0000000000		T BILL	912795D81	13	100	3.9400	50,000,000.00	49,078,125.00	76,611.11	
41880 T BILLL.  10/17/07 01/17/08  41881 T BILLL.  10/17/07 01/17/08  41827 T BILL.  10/17/07 01/17/08  41827 T BILL.  10/17/07 01/17/08  41827 BILL.  10/17/07 01/17/08  41827 BILL.  4182				40	000	4.0201	49,004,055.56	98.15625000000	SUNGARD	-2,541.6
40 00 5.5800 273,105.2 93,1279000000 280000000 280000000 4 1,027,027,000 00 4,025.2 93,1279000000 280000000 4,025.3 37 1,023.3 37 1,003.3 37 1,		T BILL	912795033	19	5001	4.0600	277,000.00	274,749.38	634.97	1,008.8
41882 T BILLA 101/17/08 912795C33 19 10.0 4.0660 4.7723.00.0 0 4.684.625.65 7 7.823.37 7 828.74   41.097 T BILLA 101/17/07 01/17/08 912795C33 19 10.0 4.0660 4.7723.00.0 4.684.625.63 7 988.74   41.097 T BILLA 101/17/07 01/17/08 912795C33 19 10.0 4.0660 4.7723.00.0 4.684.625.63 7 988.74   40 000 4.1056 4.723.00.0 4.684.625.63 7 988.74   40 000 4.1056 4.723.00.0 0 4.684.625.63 7 988.74   41.097 2.91.00.0 0.0 2.884.745.687.53 1.698.590.0 1		10/11/01		40	000	5.5800	273,105.52	99.18750000000	SUNGARD	
41882 TBILL 10/17/07 01/17/08 912795C33 40 000 4.016 4.7723,000.00 4.684,625.63 7.8893.74 1.000.00 4.026 4.7723,000.00 4.684,625.63 7.8893.74 1.0017/07 01/17/08 1.17REASURY BILLS 8.944(H) 4.1932 7.25,000.00 2.283.173 0.000.00 1.	4 418	T BILL	912795033	19	100	4.0600	4,723,000.00	4,684,625.63	7,823.37	1,785.5
40 00 4.080 0 4.884,225.55 7.889.74   10/17/07 01/17/08 4.087 00 4.105 4.673,996.25 99.1875000000 SUNGARD SURFOTAL (Inv Type) 11 TREASURY BILLS 8.944 (M) 4.1997 2.93,000,000 2.88,173,687.53 1.698,799.01   8.944 (M) 4.1997 2.93,000,000 2.88,173,687.53 1.698,799.01		10/11/01		40	000	4.0163	4,675,016.67	99.18750000000	SUNGARD	
40 000 4.1026 4.673,996.25 99.1875000000 SINGARD 8.94*(M) 4.1997 29.700,000.00 2299,197687.53 1.698,290.01	A 418	T BILL	912795033	19	100	4.0600	4,723,000.00	4,684,625.63	7,989.74	2,639.64
8.94%(M) 4.1997 293,000,000.00 289,179,687.53 1,698,290.01		10/11/07 01/11/08		40	000	4.1026	4,673,996.25	99.18750000000	SUNGARD	
6.94%(M) 4.1997, 299,000,000.00						1 0 0	0000	200 170 607 53	1 600 300 01	933 977 0
THE PART OF THE PA	SUBI	foral (inv Type) 11 TREASURY BILLS		. 748 (M		4 . 1997	293,000,000.00	00 6061300000	10.002,200.01	0 541 6



CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALK H 15-58-4487
INVESTMENT INVESTME

(RPIMKT)

PAGE: 2 RUN: 11/05/07 09:49:08

INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BROK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
0001	T NOWE (99 30)	OTTOCOCTO	ē	001	03750	000	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2		
	01/31/06 01/31/08	212020500	40	000	4 4160	24 990 593 50	100 003750000	276,409.65	42,854.00
41134	T NOTE (99.27)	912828EY2	19	100	4.6250	15.000.000.00	15.028.125.00	118 166 21	20 000 03
			40	000	4.7161	14,974,218.75	100,187500000	SINGARD	3.000,000
41135	T NOTE (99.27)	912828EY2	19	100	4.6250	15,000,000.00	15,028,125.00	118,166,21	53.906.25
	02/28/06 02/29/08		43	000	4.7161	14,974,218.75	100.1875000000	SUNGARD	
41137	T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	15,028,125.00	118,166.21	53,906.25
			8.7	000	4.7161	14,974,218.75	100.1875000000	SUNGARD	
41138	T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	15,028,125.00	118,166.21	53,906.25
			89	000	4.7161	14,974,218.75	100.1875000000	SUNGARD	
41214	T NOTE (99.21)	912828EZ9	13	100	4.6250	50,000,000.00	50,109,375.00	202,185.79	281,250.00
	03/31/06 03/31/08	00000000	. 4	000	4.8073	49,828,125.00	100.2187500000	SUNGARD	
41215	T NOTE (99.21)	912828EZ9	13	100	4.6250	50,000,000.00	50,109,375.00	202,185.79	281,250.00
		000000	24.5	000	4.8073	49,828,125.00	100.2187500000	SUNGARD	
41216	T NOTE (99.21)	912828529	12	700	4.6250	40 000,000.00	100 218750000	202,185.79	281,250.00
	m 302 31/06 03/31/08	020000000	0 0	000	4.0073	49,626,125.00	TO 100 321 00	SUNGARD	0 000
41214		712828529	40	000	4 8073	49 828 125 00	100 218750000	202,185.79 STINGARD	781,250.00
63914	00/31/00 03/31/00 I	912828680	0 5	100	4 7500	20,020,020,02	20 168 750 00	220 108 70	254 697 50
700T#	06/08/07 12/31/08	77507070	4 0 4	000	5.0376	19.914,062.50	100.8437500000	SUNGARD	0.700, 207
41664	T NOTE (98,22)	912828AT7	13	100	3.0000	5,000,000.00	4,984,375.00	31,793.48	52,148.44
	06/14/07 02/15/08		40	000	5.0728	4,932,226.56	99.68750000000	SUNGARD	
41697	T NOTE (98)	912828BT6	19	100	3.3750	5,000,000.00	4,965,625.00	64,088.11	64,843.75
	07/23/07 12/15/08		45	000	4.8598	4,918,301.74	99.31250000000	SUNGARD	
41698	T NOTE (98)	912828BT6	13	100	3.3750	10,000,000.00	9,931,250.00	128,176.23	130,468.75
			40	000	4.8657	9,835,822.23	99.31250000000	SUNGARD	
41699	T NOTE (98)	912828BT6	13	100	3.3750	5,000,000.00	4,965,625.00	64,088.11	67,968.75
			43	000	4.9072	4,915,176.74	99.31250000000	SUNGARD	
41700	T NOTE (98)	912828BT6	13	100	3.3750	5,000,000.00	4,965,625.00	64,088.11	67,578.12
	07/23/07 12/15/08	0000000	000	000	4.9013	4,915,567.37	79.31250000000	SUNGARD	2000
T0/T%	I NOIE (99.29)	377070716	40	000	4.6750	2,000,000.00	3,016,730.00	CIMCADIA	6.600, 42
41702	T NOTE (99 29)	912828EC9	0 5	100	4.8750	5.000.000.000.00	5.018.750.00	669.64	24.609.37
			45	000	5.0222	4,994,140,63	100.375000000	SUNGARD	
41703	T NOTE (98.28)	912828AT7	19	100	3.0000	5,000,000.00	4,984,375.00	31,793.48	41,015.62
	07/24/07 02/15/08		40	000	5.0708	4,943,359.38	99.68750000000	SUNGARD	
41706	T NOTE (99.00)	912828DT4	19	100	3.7500	5,000,000.00	4,989,062.50	86,616.85	38,671.87
	07/24/07 05/15/08		45	000	5.0086	4,986,056.39	99.78125000000	SUNGARD	
41707	T NOTE (99.00)	912828DT4	13	100	3.7500	10,000,000.00	9,978,125.00	173,233.69	77,734.37
	07/24/07 05/15/08		40	000	5.0136	9,971,722.15	99.78125000000	SUNGARD	
41708	T NOTE (99.23)	912828EZ9	13	100	4.6250	10,000,000.00	10,021,875.00	40,437.16	49,609.37
	07/24/07 03/31/08		40	000	5.0314	9,972,265.63	100.2187500000	SUNGARD	
41709	T NOTE (99.23)	312828EZ5	13	100	4.6250	10,000,000.00	10,021,875.00	40,437.16	49,218.75
	07/24/07 03/31/08		45	000	5.0255	9,972,656.25	100.2187500000	SUNGARD	
41723	T NOTE (99.05)	912828DT4	13	100	3.7500	5,000,000.00	4,989,062.50	86,616.85	32,226.56



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487

VALUE	/31/07
MARKET	OF 10, ICC#
MITH	EY IS
I INVENTORY WITH MARKET VALUE	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#
INVESTMENT IN	INVESTMENTS OUTSTANDING AS OF 10/31/07 MAJOR SORT KEY IS ICC#

(RPTMKT)

PAGE: 3 RUN: 11/05/07 09:49:08

				MAJOR	SORT K	MAJOR SORT KEY IS ICC#				
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
' A	41728	T NOTE (98.10)	912828AZ3	1.9	100	2.6250	5.000.000.00	4.959.375.00	60 621 00	45 117
		07/31/07 05/15/08		40	000	4.8567	4,941,720.45	99.1875000000	SUNGARD	67.177.62
ď	41729	T NOTE (99.00) 08/03/07 02/15/08	912828AT7	19	100	3.0000	6,000,000.00	5,981,250.00	38,152.17 STRIGARD	41,484.37
ď	41730	T NOTE (99.00)	912828AT7	19	100	3.0000	4,000,000.00	3,987,500.00	25,434.78	27,500.00
				45	000	4.9212	3,960,000.00	99.68750000000	SUNGARD	
ď	41731	T NOTE (98.09)	912828AZ3	19	100	2.6250	6,000,000.00	5,951,250.00	72,758.15	55,078.12
d	41732	T NOTE (98.09)	912828AZ3	119	100	2.6250	5,000,000.00	4,959,375.00	60,631.79	46,093.75
				89	000	4.9059	4,941,813.86	99.18750000000	SUNGARD	
ď	41733	T NOTE (98.09)	912828AZ3	13	100	2.6250	4,000,000.00	3,967,500.00	48,505.44	36,875.00
ø	41738	U8/U3/U7 U5/15/U8 T NOTE (98.11)	912828BT6	19	100	3.3750	8,953,451.09	7.945.000.000	102 540 99	79 375 00
:				45	000	4.6679	7,905,461.07	99.31250000000	SUNGARD	00.010.01
A	41740	T NOTE	912828BT6	19	100	3.3750	5,000,000.00	4,965,625.00	64,088.12	44,335.94
		08/07/07 12/15/08		87	000	4.5833	4,945,725.54	99.31250000000	SUNGARD	
K	41768	T NOTE	912828AN0	13	100	3.0000	5,000,000.00	4,996,875.00	69,293.48	3,125.00
,			10000000	£ 4.	000	3.5782	5,037,771.74	3 999 315 500000000	SUNGARD	
₫	41782	T NOTE	912828EK/	H 4	000	4.3750	1,000,000.00	100 031250000	14,741.85 CrmCapp	34.0 75
R	41784	T NOTE	912828ETO	61	100	4.3750	1.000.000.00	1.000.937.50	11.056.38	156.25
				40	000	4.1368	1,006,487.77	100.0937500000	SUNGARD	
K	41786	T NOTE	912828DT4	19	100	3.7500	5,000,000.00	4,989,062.50	86,616.85	9,570.31
				40	000	4.3854	5,044,200.07	99.78125000000	SUNGARD	
K	41792	T NOTE	912828ER7	19	100	4.3750	5,000,000.00	5,001,562.50	73,709.24	
				40	000	3.8613	5,057,370.92	100.0312500000	SUNGARD	-4,687.50
Ø	41800	T NOTE	912828ER7	13	100	4.3750	5,000,000.00	5,001,562.50	73,709.24	
,		09/25/07 12/31/07	AT TO COC FO	45	000	3.8561	5,057,965.35	7 043 750 00	120 003 1E	-4,687.50
¥	4T803		*040707TC	87	000	4.1739	7.139.488.79	100.6250000000	STINGARD	-4.101.56
ď	41805	T NOTE	912828EZ9	119	100	4.6250	8,000,000.00	8,017,500.00	32,349.72	1,875.00
		10/05/07 03/31/08		40	000	4.2125	8,020,679.64	100.2187500000	SUNGARD	
ď	41808	T NOTE	912828EZ9	13	100	4.6250	8,000,000.00	8,017,500.00	32,349.73	2,000.00
				40	000	4.2848	8,021,598.36	100.2187500000	SUNGARD	
A	41814	T NOTE	912828FJ4	13	007	5.1250	5,000,000.00	3,031,250.00	345.1I	00 400 0
ď	41816	T NOTE	912828E.T4	61	100	5.1250	4.000.000.00	4.025.000.00	69.076.09	00.40.74
Ç	37076			40	000	4.1792	4,079,551.63	100.6250000000	SUNGARD	-2,187.50
K	41817	T NOTE	912828FJ4	1.9	100	5.1250	10,000,000.00	10,062,500.00	172,690.22	
		10/02/07 06/30/08		40	000	4.1685	10,199,660.33	100.6250000000	SUNGARD	-6,250.00
K	41818		912828AZ3	119	100	2.6250	10,000,000.00	9,918,750.00	121,263.59	17,968.75
		10/09/07 05/15/08		40	000	4.3125	10,005,638.59	99.18750000000	SUNGARD	
Ø	41819		912828EZ9	13	100	4.6250	8,000,000.00	8,017,500.00	32,349.73	6,250.00
				40	000	4.3160	8,021,359.29	000000000000000000000000000000000000000	SUNGARD	010 00
K	41830	T NOTE	912828BG4	19	100	4 4152	9,955,519,71	99.31250000000	SUNGARD	20,333.12
×	41027	T NOTE	912828760	0 0	100	4.8750	10.000.000.00	10.037.500.00	205,122,95	16,015,62
<	0074	10/15/07 05/31/08		40	000	4.5145	10,203,963.89	100.3750000000	SUNGARD	



### 415-554-4487 0 FRANCISC Z SA DANIEL DALY 0 F CITY/COUNTY M R .

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTWKT)

RUN: 11/05/07 09:49:08 PAGE:

10/31/07	
OF	ICC#
AS	IS
DING	KEY
TETA	SORT
б	OR
INVESTMENTS	MAJOR

						=			
	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	COSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
' A	41841 T NOTE	912828CTT	10	100	4 8750	10 000 000 00	10 127 500 00	70 001 300	1 0 1
	1		40	000	4.2504	10.280.295.86	101.375000000	STINGARD	79.GT0'T%
Ø	41845 T	912828FM7	13	100	5.0000	5,000,000.00	5,031,250.00	63,179.35	6,054,69
	10/17/07 07/31/08		40	000	4.3341	5,078,184.44	100.6250000000	SUNGARD	
4	41853 T NOTE	912828EC0	19	100	4.1250	50,000,000.00	49,984,375.00	437,160.32	7,812.50
	10/18/07 08/15/08		41	000	4.1773	50,335,258.15	99.96875000000	SUNGARD	
ď		9128274F6	13	100	5.6250	2,500,000.00	2,519,531.25	64,962.63	
	10/22/07 05/15/08		40	000	4.1218	2,581,844.43	100.7812500000	SUNGARD	-1,171.88
ø	41862 T	912828GY0	19	100	4.6250	5,100,000.00	5,155,781.25	59,609.71	
	10/23/07 07/31/09		40	000	3.8643	5,219,384.00	101.0937500000	SUNGARD	-9,761.72
ø	41867 T NOTE	912828FR6	13	100	4.8750	10,000,000.00	10,056,250.00	83,035.71	
	10/25/07 08/31/08		40	000	4.0744	10,139,285.71	100.5625000000	SUNGARD	-9,375.00
ď	41870 T NOTE	912828FE5	13	100	4.8750	5,000,000.00	5,067,187.50	112,601.90	
	10/26/07 05/15/09		40	000	3.7975	5,189,096.47	101.3437500000	SUNGARD	-13,281.25
ď	41871 T P	912828FC9	13	100	4.8750	5,300,000.00	5,319,875.00	709.82	
	10/26/07 04/30/08		40	000	4.0509	5,321,945.31	100.3750000000	SUNGARD	-2,070.31
K	41872 I NOTE	912828EZ9	13	100	4.6250	6,600,000.00	6,614,437.50	26,688.53	
	10/26/07 03/31/08		40	000	4.0374	6,637,668.81	100.2187500000	SUNGARD	-1,546.88
A	41873 T NOTE	912828FG0	19	100	4.8750	5,000,000.00	5,018,750.00	102,561.47	
	10/26/07 05/31/08		40	000	4.1040	5,120,831.20	100.3750000000	SUNGARD	-3,515.63
ø	41876 T NOTE	912828FT2	13	100	4.6250	2,000,000.00	2,009,375.00	8,087.43	
	10/31/07 09/30/08		87	000	3.9807	2,019,240.95	100.4687500000	SUNGARD	-2,031.25
K	41877 T NOTE	912828FT2	19	100	4.6250	2,000,000.00	2,009,375.00	8,087.43	
	10/31/07 09/30/08		43	000	3.9764	2,019,319.08	100.4687500000	SUNGARD	-2,109.38
ď	41878 T NOTE	912828FT2	13	100	4.6250	2,000,000.00	2,009,375.00	8,087.43	
	10/31/07 09/30/08		45	000	3.9807	2,019,240.95	100.4687500000	SUNGARD	-2,031.25
A	41879 T NOTE	912828FT2	1.9	100	4.6250	2,000,000.00	2,009,375.00	8,087.43	
	10/31/07 09/30/08		89	000	3.9764	2,019,319.08	100.4687500000	SUNGARD	-2,109.38
	Permone territorismin or the state of the st	00	00 000		2000	647 600 000 000	640 330 607 60	600 600 40	00 303 300 0
	caron report of the little of the later with the la	9			4.5998	647,911,300.27	100.1279830000	44.000	-74,121.12
					1 1 1 1 1 1 1				
ø	41579 FE	313588SN6	13	100	4.9100	37,000,000.00	36,596,700.00	1,241,411.66	60,967.78
	02/28/07 02/01/08		.80	000	5.1473	35, 294, 320.56	98.9T0000000	UPRICE	
ø	41588 FEDERAL NATL MTG ASSN DISC N	313588SY2	19	100	4.7900	50,000,000.00	49,395,000.00	1,576,708.34	73,583.33
	03/03/07/07/17/09		0.16		2010.0	00.001/44/1/4	000000000000000000000000000000000000000	OF MECK	

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24,707,500.00 98.8300000000 14,812,500.00 98.7500000000

> 23,898,611.11 15,000,000.00

5.1049 4.8600 4.8500 0649

5.0880

A 41605 FEDERAL NATL MTG ASSN DISC N

03/23/07 02/01/08

03/20/07 02/15/08

41600 FEDERAL NATL MTG ASSN DISC 41601 FEDERAL NATL MTG ASSN DISC

765,888.89 457,650.00

20,000,000.00 19,116,177.78 25,000,000.00 23,912,166.67 25,000,000.00

5.1056 5.1020

13 19 13 119

4.8800

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313588SN6 313588SR7 313588TC9 313588SN6

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DISC

41589 FEDERAL NATL MTG ASSN

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03/12/07 02/01/08 41599 FNMA DISCOUNT NOTES 03/20/07 02/04/08 03/20/07 02/08/08 751,076.39 UPRICE

24,727,500.00

14,327,700.00 25,000,000.00 23,939,062.50

31,422.22 11,944.44 27,150.00

00000000067.86 19,782,000.00 24,720,000.00 98.88000000000



### 415-554-4487 FRANCISCO SAN DALY 0 CITY/COUNTY DANIEL M R

INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 10/31/07 MAJOR SORT KEY IS ICC#

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CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS 39,180.56 25,916.67 62,729.17 36,000.00 1,516.67 27,322.22 29,100.00 16,455.56 71,291.66 52,625.00 6,888.89 6,975.00 6,888.89 1,009,944.44 1,413,125.00 689,354.16 416,500.00 UPRICE 119,538.89 148,458.33 349,291.67 263,250.00 13,241.67 UPRICE UPRICE 163,236.11 UPRICE UPRICE UPRICE MARKET PRICE 24,597,500.00 MARKET VALUE 34,720,000.00 99.20000000000 49,130,000.00 98.260000000000 98.39000000000 24,787,500.00 99.1500000000 9,993,000.00 99.9300000000 19,852,000.00 99.260000000000 14,838,000.00 98.92000000000 9,909,000.00 00000000060.66 24,597,500.00 98.390000000000 24,637,500,00 98.550000000000 4,906,000.00 38.12000000000 4,910,500.00 98.21000000000 25,000,000.00 9,744,086.11 24,176,916.67 PAR/SHARES 35,000,000.00 50,000,000.00 47,590,958.33 25,000,000.00 23,845,416.67 10,000,000.00 20,000,000.00 19,505,138.89 15,000,000.00 14,586,300.00 10,000,000.00 24,321,625.00 5,000,000.00 4,885,869.44 5,000,000.00 4,890,913.89 5,000,000,00 FUND CPN RATE YTM TR 4.9000 5.0934 4.8450 5.0903 5.1268 5.0900 5.0400 5.1829 5.0900 5.1495 1.9956 6461 5400 6413 4.8900 5.0400 5.1993 5.2191 5.2237 1.8600 1.5400 5400 SAFE 100 000 000 100 000 100 100 000 100 000 100 100 000 000 100 000 007 000 000 001 BANK BROK 40 13 40 40 313588RM9 313588UK9 313588RW7 313588UW3 313588RR 313588NY7 313588SM8 313588VJ1 313588VJ1 CUSIP z 41619 FEDERAL NATL MTG ASSN DISC N PURCHASE MATURITY DATE PEDERAL NATL MTG ASSN DISC DESCRIPTION 04/03/07 01/07/08 04/05/07 03/28/08 41635 FNMA DISCOUNT NOTES 04/12/07 03/17/08 07/05/07 01/11/08 07/09/07 11/07/07 07/11/07 01/02/08 07/18/07 01/31/08 07/19/07 01/16/08 07/23/07 03/17/08 08/15/07 03/03/08 04/09/08 10/12/07 04/02/08 41674 FANNIE MAE 41682 Fannie Mae 41691 FANNIE MAE FANNIE MAE 41746 FANNIE MAE PANNIE MAR 10/11/01 41835 FANNIE MAE 41836 FANNIE MAE 41680 FANNIE MAE 41688 FANNIE MAE 41826 41694 INVEST NUMBER 41622 d ď A d d d ď ĸť, ď, K d d

	4.8804 468,000,000.00 462,501,700.00 11,242,608.88 798,319.17 5.0695 450,461,038.61 98.82515000000 -266.66		29.17 327,237.50 39,135.42
111111111	462,501,7		24,743,2
	4.8804 468,000,000.00 462,501,700.00 5.0695 450,461,038.61 98.82515000000		313384SF7 19 100 5.0130 25,000,000.00 24,743,229.17
	4.8804	1	5.0130
	(W)		100
	14.30% (M)		84SF7 19
	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		
	SUBTOTAL (Inv Type		A 41721 F H L B
			-

-266.66

98.12000000000 99.850000000000

4,886,500.00 16,000,000.00 15,960,444.44

> 4500 4610

313588PE9

10/12/07 04/09/08 10/24/07 11/13/07

FNMA

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	SUBIUTAL (IDV 1YPE) 41 FINA DISCOUNT NOIES 14.304(M)	NOIES L'	30% (M)		5.0695	5.0695 450,461,038.61 98.8251500000	98.82515000000	5.0695 450,461,038.61 98.82515000000	-266.66
					1				
K	A 41721 FHLB	313384SF7	19	100	5.0130	25,000,000.00	24,743,229.17	327,237.50	39,135.42
	07/30/07 01/25/08		45	000	5.1411	24,376,856.25	98.97291666667	SUNGARD	
K	A 41727 F H L B	313384SF7	19	100	4.9990	25,000,000.00	24,743,229.17	322,852.08	38,309.03
	07/31/07 01/25/08		45	000	5.1257	24,382,068.06	98.97291666667	SUNGARD	
K	41734 F H L B	313384NT2	19	100	5.1150	6,000,000.00	6,000,000.00 5,999,271.67	76,725.00	124.17
	08/03/07 11/02/07		45	000	5.1820	5,922,422.50	99.98786111111	SUNGARD	
K	41747 F H L B	313384RQ4	1.9	100	5.0800	10,000,000.00	10,000,000.00 9,915,416.67	110,066.66	14,194.45
	08/15/07 01/10/08		8.7	000	5.1884	9,791,155.56	99.15416666667	SUNGARD	
K	41751 F H L B	313384VQ9	19	100	4.6750	25,000,000.00	24,512,375.00	246,736.11	51,298.61
	08/17/07 04/15/08		40	000	4.8267	24,214,340.28	98.04950000000	SUNGARD	
K	A 41756 F H L B	313384QB8	19	100	4.9000	10,000,000.00	10,000,000.00 9,959,941.67	87,111.11	4,858.34
	08/29/07 12/04/07		45	000	4.9656	9,867,972.22	99.59941666667	SUNGARD	
K	41767 F H L B	313384PF0	1.9	100	4.9600	6,000,000.00	6,000,000.00 5,990,531.67	51,253.33	1,278.34
	08/31/07 11/14/07		43	000	5.0118	5,938,000.00	5,938,000.00 99.8421944444	SUNGARD	

(RPTMKT)



### CITY/COUNTY OF SAN FRANCISCO

415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE DANIEL DALY M R .

INVESTMENTS OUTSTANDING AS OF 10/31/07

PAGE: 6 RUN: 11/05/07 09:49:08

				MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
ø	41778 F 1	нгв	313384TX7	19	100	4.6190	12,000,000.00	11,822,500.00	76,983.33	14,958.34
		09/12/07 03/05/08		4.5	000	4.7251	11,730,558.33	98.5208333333	SUNGARD	
K	41791 F	H L B	313384UM9	13	100	4.3900	45,000,000.00	44,259,825.00	224,987.50	22,587.50
d	41807 F	US/ZI/U/ US/IS/US H T. B	313384VDR	0 6	100	4 4885	10 000 000 00	98.35516666667	SUNGARD	10 100 00
		10/09/07 04/04/08		40	000	4.5815	9,778,488.89	98.1787500000	STINGARD	10,703.03
ď,	41813 F B		313384VQ9	19	100	4.3900	13,000,000.00	12,746,435.00	45,973.06	9,591.11
		10/03/07 04/15/08		41	000	4.4969	12,690,870.83	98.04950000000	SUNGARD	
Ø	41822 F	HIB	313384RJ0	19	100	4.5800	10,000,000.00	9,922,666.67	29,261.11	4,088.89
		10/09/07 01/04/08		40	000	4.6313	9,889,316.67	99.22666666667	SUNGARD	
K	41833 F 1	HIB	313384RP6	19	100	4.6600	2,000,000.00	4,958,312.50	12,944.44	2,970.84
		10/12/07 01/09/08		43	000	4.7143	4,942,397.22	99.16625000000	SUNGARD	
Ø	41861 F	H L B 10/23/07 04/11/08	313384VL0	19	100	4.3350	9,860,000.00	9,672,314.90	10,685.77	4,658.85
		00/11/10/10/101/01		•					SONOGHAN	
	SUBTOTAL	(Inv Type) 43 FEDERAL HOME LOAN DISC		6.46% (M)		4.6924	211,860,000.00	209,063,924.09	1,651,439.22	218,817.78
						4.7980	207,193,667.09	98.68022500000		
						1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			
ď	41565 FE.	41565 FEDL HOME LIN MTG CORP DISC	313396SR5	19	100	4.9670	50,000,000.00	49,433,958.33	1,835,030.55	89,326.39
		02/08/07 02/04/08		45	000	5.2274	47,509,601.39	98.86791666667	SUNGARD	
ď	41571 FE	FEDL HOME LLN MTG CORP DISC	3133960D8	1.9	100	5.0300	42,000,000.00	41,821,558.33	1,514,030.00	26,950.00
				40	000	5.2447	40,280,578.33	99.57513888889	SUNGARD	
Ø	41606 FE	FEDL HOME LLN MTG CORP DISC	313396SR5	19	100	4.8400	25,000,000.00	24,716,979.17	749,527.78	36,284.72
				40	000	5.0562	23,931,166.67	98.86791666667	SUNGARD	
K	41613 FE	FEDL HOME LLN MTG CORP DISC	313396808	13	100	4.9000	14 300 541 67	14,851,375.00	443,041.66	18,791.67
		03/23/01 01/22/00		000	000	5.1013	14,369,341.67	29.003T888888/	DINGHIO	000000000000000000000000000000000000000
ď	41615 FE	FEDL HOME LLN MTG CORP DISC	313396QE6	13	100	4.9950	39 601 400 00	39,825,200.00	1,198,800.00	25,000.00
Ø	41620 PE	PEDI, HOME LIN MTG CORP DISC	313396024	61	100	4.8230	30.000.000.00	29.467.725.00	852.063.33	74.619.17
		04/03/07 03/31/08		45	000	5.0695	28,541,042.50	98.2257500000	SUNGARD	
K	41624 FE	FEDL HOME LLN MTG CORP DISC	313396UZ4	19	100	4.9150	32,000,000.00	31,432,240.00	11.166,668	91,942.22
		04/09/07 03/31/08		40	000	5.1668	30,440,306.67	98.22575000000	SUNGARD	
K	41672 FR	FREDDIE MAC	313396009	19	1.00	5.0700	32,000,000.00	31,821,315.56	567,840.00	28,622.23
		06/28/07 12/17/07		40	000	5.1959	31,224,853.33	99.44161111111	SUNGARD	
Ø	41673 FR	FREDDIE MAC	3133960H9	19	100	5.0800	35,000,000.00	34,834,304.17	617,361.11	26,920.84
		06/29/07 12/10/07		40	000	5.2003	34,190,022.22	99.5265833333	SUNGARD	
K	41679 FR	FREDDIE MAC	313396NW9	19	100	5.1100	24,000,000.00	23,988,346.67	391,766.66	1,973.34
		07/09/07 11/05/07		40	000	5.1978	23,594,606.67	99.9514444444	SUNGARD	
ď	41695 FR	FREDDIE MAC	313396QX4	19	100	5.0800	10,000,000.00	9,935,663.89	142,522.22	10,452.78
		07/23/07 12/24/07		43	000	5.1928	9,782,688.89	99.35663888889	SUNGARD	
Ø	41714 FR	FREDDIE MAC	313396UW1	19	100	4.9400	16,000,000.00	15,719,786.67	212,968.89	44,728.89
		07/27/07 03/28/08		8.7	000	5.1119	15,462,088.89	98.24866666667	SUNGARD	
ď	41748 FR	FREDDIE MAC	313396SY0	13	100	4.9800	7,000,000.00	6,914,915.00	75,530.00	13,685.00
		08/15/07 02/11/08		40	000	5.1072	6,825,700.00	98.78450000000	SUNGARD	
K	41750 FR	FREDDIE MAC	313396QE6	13	100	4.9300	25,000,000.00	24,890,750.00	260,194.44	14,000.00
		08/17/07 12/07/07		40	000	5.0068	24,616,555.56	99.563000000000	SUNGARD	

(RPIMKT)



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

PAGE: 7 RUN: 11/05/07 09:49:08

				MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A	41753	FREDDIE MAC	313396ZR7	13	100	4.6060	25,000,000.00	24,242,048.61	223,902.78	83.283.33
				45	000	4.8110	23,934,862.50	96.9681944444	SUNGARD	
K	41755	FREDDIE MAC	313396C50	19	100	4.6900	16,000,000.00	15,465,000.00	137,573.33	71,573.34
d	41757	R	313396X01	61	100	4.5800	10.000.000.00	9.749.144 44	81 422 22	21 400 00
				87	000	4.7479	9,646,322.22	97.4914444444	SUNGARD	0
N	41812	FREDDIE MAC	313396NS8	13	100	4.5100	20,000,000.00	20,000,000.00	75,166.67	00.
		10/02/07 11/01/07		90	000	4.5270	19, 924, 833.33	100.0000000000	SUNGARD	
K	41856	FREDDIE MAC 10/22/07 02/29/08	313396TS2	19	100	4.4050	15,000,000.00	14,787,000.00	18,354.17 SINGARD	7,250.00
rt,	41857	FREDDIE MAC 10/22/07 02/29/08	313396TS2	13	100	4.4050	10,000,000.00	9,858,000.00	12,236.11 SUNGARD	4,833.33
	SUBTOT	SUBIOTAL (Inv Type) 44 FMC DISCOUNT NOTES		14.65% (M)		5.0628	462,754,350.56	473,755,310.84	10,309,323.03	691, 637.25
6		O S STATE OF SAMPLES OF DESCRIPTION OF STATES	066000345	91	100	1900	27 000 000 000 00	26 773 440 00	200 212	00 000
		07/06/07 01/04/08		40	000	5 329R	26.291.565.00	99 1608888889	STINGARD	
A	41681	5	90485JA29	13	100	5.1600	20,000,000,00	19,837,422,22	329,666.67	15,155.55
		07/09/07 01/02/08		46	000	5.2943	19,492,600.00	99.187111111	SUNGARD	
A		41686 UNION BANK C P	90485JA29	1.9	100	5.2000	50,000,000.00	49,593,555.56	772,777.78	41,333.34
		07/17/07 01/02/08		46	000	5.3301	48,779,444.44	99.1871111111	SUNGARD	
4	41719	Б	90485LZT8	13	100	5.1700	45,000,000.00	44,671,000.00	607,475.00	32,900.00
		07/30/07		46	000	5.2838	44,030,625.00	99.26888888889	SUNGARD	
K	41725	UNION BANK	90485JA94	19	100	5.1300	20,000,000.00	19,819,066.67	265,050.00	15,716.67
			100 100 100	0 0	000	2.23.2	13,336,300.00	99.0995555555	CONGMUS.	0 0 0
∢	41726	ONION BANK CF 07/31/07 12/24/07	90485LZQ4	46	000	5.2599	19.582.277.78	19,861,611.11 99.3080555556	Zee, U83.33 SUNGARD	13,250.00
K	41743	BA	0660P0B85	19	100	5.0950	50,000,000.00	49,344,125.00	601,493.06	44,687.50
		08/08/07 02/08/08		40	000	5.2312	48,697,944.44	98.68825000000	SUNGARD	
K	41745	5	90485LYD4	19	100	5.2500	25,000,000.00	24,960,833.33	288,020.83	4,583.33
			0.0000000000000000000000000000000000000	46	000	5.3206	24,668,229.17	99.843333333	SUNGARD	000
4	4T/63	09/07/07 03/04/08	066020043	40 40	000	5.4013	24,346,152,78	98 350111111111	STINGARD	77.7/4/04
K	41777	BA	0660P0BF9	13	100	5,2500	25,000,000.00	24,648,875.00	185,937,50	35,333,33
		09/11/07 02/15/08		40	000	5.3730	24,427,604.17	98.59550000000	SUNGARD	
d	41779	UNION BANK	90485JC43	1.9	100	5.1000	30,000,000.00	29,505,033.33	208,250.00	32,033.33
		09/13/07 03/04/08		46	000	5.2281	29,264,750.00	98.3501111111	SUNGARD	
ď,	41781	UNION BANK	90485JB51	1.9	100	5.1000	25,000,000.00	24,682,000.00	170,000.00	22,000.00
				46	000	5.2062	24,490,000.00	98.728000000000	SUNGARD	
K	41785	5	90485JC43	1.9	100	4.7500	25,000,000.00	24,587,527.78	145,138.89	
		09/18/07 03/04		46	000	4.8577	24,445,833.33	98.3501111111	SUNGARD	-3,444.44
K	41787	BA	0660P0B51	1.9	100	4.8300	20,000,000.00	49,364,000.00	288,458.33	8,000.00
		09/19/07 02/05/08		40	000	4.9218	49,067,541.67	98.72800000000	SUNGARD	
A		41802 BANK OF AMERICA C P	0660P0CJ0	1.9	100	0.000.0	32,000,000.00	31,412,426.67	158,853.33	4,906.67
		09/25/07 03/18/08		40	000	4.9461	31,248,666.67	98.16383333333	SUNGARD	



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INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 10/31/07 MAJOR SORT KEY IS ICC#

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RUN: 11/05/07 09:49:08

CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS .9.166.67 24,645.83 -200.00 7,750.00 15,950.00 333,181.94 SUNGARD SUNGARD SUNGARD SUNGARD 100,750.00 46,569.44 66,250.00 25,444.44 10,177.78 SUNGARD SUNGARD 22,847.22 7,433.33 5,226,894.71 MARKET VALUE MARKET PRICE 49,251,375.00 24,437,840.28 631,273,615.28 98.79086300000 24,600,833.33 98.4033333333 24,986,944.44 99.947777778 98.50275000000 97.75136111111 9,992,166.67 99.9216666667 24,587,527.78 98.3501111111 9,768,483.33 97.6848333333 PAR/SHARES BOOK 24,509,250.00 24,940,125.00 50,000,000.00 9,982,188.89 25,000,000.00 24,572,430.56 9,777,000.00 639,000,000,00 25,000,000.00 25,000,000.00 49,185,125.00 25,000,000.00 24,437,041.67 10,000,000.00 10,000,000.00 FUND CPN RATE YIM TR 7900 7700 8490 5882 7818 4.5617 4.7399 4.6800 4.7737 8015 5800 4600 SAFE 100 000 007 000 007 100 001 000 007 19.52% (M) BANK BROK 90485JBV4 9497F1Y53 0660POBN2 4662J0DJ8 1662J1Y79 1662J0DP4 CUSIP SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC PURCHASE MATURITY DATE DESCRIPTION 10/01/07 02/29/08 10/18/07 11/05/07 41859 BANK OF AMERICA C P 10/24/07 04/18/08 10/24/07 11/07/07 41866 BANK OF AMERICA C P 10/25/07 03/04/08 10/22/07 02/22/08 10/26/07 04/23/08 WELLS FARGO C P UNION BANK C P J P CHASE C P J P MORGAN CP 41874 J P CHASE C P 41811 41864 41865 d d ď æ d 4

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36,286.26 67,599.75 81,168.92 36,594.22 21,367.85 418.92 -7,103.38 0,790.74 1,129.54 988.61 SUNGARD SUNGARD SUNGARD 1,512,097,22 CINCARD 415,555.56 415,555.56 334,888.89 SUNGARD 207,500.00 46,666,67 46,666.67 SUNGARD 23,236.11 31,305.56 50,067,599.75 100.1351995091 50,081,168.92 100.1623378452 50,086,594,22 40,021,367.85 100,0534196344 50,020,790.74 100,0415814748 25,000,418.92 100.0016756902 25,001,129.54 100.0045181673 25,000,988.61 100,0039544246 50,000,995.58 100.0019911619 24,992,896.62 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 30,000,000.00 50,000,000,00 50,000,000.00 40,000,000.00 40,000,000.00 50,006,916.67 25,000,000.00 25,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 35,000,000.00 35,000,000,00 4.6000 5.2850 .8000 4.8000 8000 4.7800 4.7800 4.6000 5.2850 5.4400 5.4400 5.4400 5.4400 5.4800 5.4800 1.9500 1.9500 9800 .9800 .8000 \$.8000 .8000 8000 1.8000 100 000 000 100 007 100 100 000 1.00 000 100 100 000 100 000 000 000 06050G2F6 06050GG46 06050GT59 06050GV80 06050GX54 3497P6FK9 3497P6FS2 3497P6FR4 3497P6GD4 36050G2C3 04/09/07 12/28/07 41774 BANK OF AMERICA NCD BANK OF AMERICA NCD 09/18/07 01/22/08 41790 BANK OF AMERICA NCD BANK OF AMERICA NCD 10/03/07 03/31/08 10/16/07 11/06/07 10/18/07 11/16/07 10/18/07 11/14/07 10/19/07 11/07/07 41868 BANK OF AMERICA NCD 10/25/07 03/03/08 41869 BANK OF AMERICA NCD BANK OF AMERICA NCD 09/01/01 01/08/08 09/07/07 01/22/08 09/21/07 01/22/08 41839 WELLS FARGO N C D 41626 BOA NEGOTIABLE CD 41846 WELLS FARGO NCD 41847 WELLS FARGO NCD 41855 WELLS FARGO NCD 41773 41783 41804 K d a d d d æ d ø d d Ø

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INVESTMENTS OUTSTANDING AS OF 10/31/07

(RPTMKT)

PAGE: 9 RUN: 11/05/07 09:49:08

			MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#5			
	INVEST	DESCRIPTION CUSIP PURCHASE MATURITY DATE	P BANK BROK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
				1					
K		41498 MISSION AREA CR UNION	1.9	100	4.5000	100,000.00	100,000.001	400.00	00.00
	1	11/02/06 11/02/07	62	000	4.5000	100,000.00	100.0000000000	BOOK	
4		41710 MISSION NAT BANK PTD	19	100	5.6300	100,000.00	96,567.17	500.44	
	0	07/16/07 07/16/08	09	000	5.6300	100,000.00	96.56716666667	SUNGARD	-3,432.83
	SUBTOTAL (	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	.01% (M)		5.0650	200,000.00	196,567.17	900.44	00.
					5.0650	200,000.00	98.28358300000		-3,432.83
A		41528 CITIBANK PTD 270491061	13	100	5.3000	10,000,000.00	9,919,227.78	1,472.22	
	0	01/02/07 01/02/08	48	000	5.3000	10,000,000.00	99.19227777778	SUNGARD	-80,772.22
Ø	41554	FIRST NATL BK PUBLIC TIME DPT	19	100	5.2500	5,000,000.00	4,948,540.28	729.17	
	0	01/19/07 01/19/08	63	000	5.2500	5,000,000.00	98.97080555556	SUNGARD	-51,459.72
A	41558	CITIBANK PTD 270491111	19	100	5.4500	10,000,000.00	9,889,263.89	1,513.89	
	0	01/25/07 01/25/08	48	000	5.4500	10,000,000.00	98.89263888889	SUNGARD	-110,736.11
Ø	41640	CITIBANK PTD 270491285	19	100	5.3500	10,000,000.00	9,773,200.00	1,486.11	
	0	04/18/07 04/17/08	48	000	5.3500	10,000,000.00	97.73200000000	SUNGARD	-226,800.00
ď	41663	citibank ptd 270491400	19	100	5.3500	10,000,000.00	9,708,608.33	1,486.11	
	0	06/07/07 06/07/08	48	000	5.3500	10,000,000.00	97.0860833333	SUNGARD	-291,391.67
	SUBTOTAL (	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M	M 1.37% (M)		5.3500	45,000,000.00	44,238,840.28	6,687.50	00.
					5.3500	45,000,000.00	98.30853400000		-761,159.72
		GRAND TOTAL			4.7081	3258560000.00	3233848569.70	39,156,919.45	5,469,100.33
					4.8935	3201552629.98	99.24164600000		-909,782.32

\* MARKET = BOOK LESS PURCHASE INTEREST



### SAN FRANCISCO CITY/COUNTY OF

M.R., D.A.N.I.E.L. D.A.L.Y. 4 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 10/31/07

PAGE: 1 RUN: 11/05/07 09:49:07

				MAJOR	SORT	MAJOR SORT KEY IS ICC#	#5			
H Z	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	WREALIZED GAIN
A	41722 T	BILL	912795033	13	100	4.7250	25,000,000.00	24,796,875.00	308,437,50	49.531.25
		07/30/07 01/11/08		40	000	4.8335	24,438,906.25	99.18750000000	SUNGARD	
d	41735 T	BILL	912795A84	119	100	4.8200	25,000,000.00	25,000,000.00	307,944.44	00.
	E 0222	U8/U1/U/ II/U1/U/	Accesorore	9 0	000	4.880I	24,692,055.56	100.0000000000	SUNGARD	
<	4	09/06/07 03/06/08	#70CC/77C	40	000	4.2807	4,894,086.11	98.65625000000	SUNGARD	6,137.50
ď	41771 T	BILL	912795D24	13	100	4.1900	50,000,000.00	49,328,125.00	325,888.89	61,375.00
	H C777 H	09/06/07 03/06/08	012705024	10	000	4.2807	48,940,861.11	48 328 125 00	SUNGARD	200
<		09/06/07 03/06/08	100000000000000000000000000000000000000	40	000	4.2807	48,940,861.11	98.65625000000	SUNGARD	01,3/5.00
ď	41776 T	BILL	912795D24	1.9	100	4.0200	10,000,000.00	9,865,625.00	58,066.67	6,325.00
,	000	09/10/07 03/06/08	010101010	40	000	4.1015	9,801,233.33	98.65625000000	SUNGARD	0 0
¥		09/13/07 03/13/08	25006/216	40	000	4.1034	4.898.383.33	98.56250000000	21,358.33 SIINGARD	2,383.34
K	41794 T	BILL	912795D40	13	100	3.9700	5,000,000.00	4,925,000.00	20,952.78	2,194.44
		09/24/07 03/20/08		40	000	4.0495	4,901,852.78	98.50000000000	SUNGARD	
ø	41796 T	BILL	912795D40	13	100	3.9850	15,000,000.00	14,775,000.00	61,435.42	7,458.33
		09/25/07 03/20/08		45	000	4.0646	14,706,106.25	98.50000000000	SUNGARD	
K	41797 T	BILL	912795D40	13	100	3.9850	10,000,000.00	9,850,000.00	40,956.95	4,972.22
,	000	09/25/07 03/20/08	0101010	n 0	1000	4.0546	9,804,070.83	28.50000000000	SUNGARD	0000
ς.		09/25/07 03/20/08	0 #GC / 7TC	87	000	4.0594	7.843.453.33	98 5000000000000	STINGARD	3,022.22
ø	41799 T	BILL	912795D40	13	100	3.9950	5,000,000.00	4,925,000.00	20,529.86	2,680.56
		09/25/07 03/20/08		40	000	4.0750	4,901,789.58	98.50000000000	SUNGARD	
ď	41825 T	BILL	912795D73	13	100	4.1000	5,000,000.00	4,912,500.00	11,958.33	4,180.56
		10/11/07 04/10/08		45	000	4.1868	4,896,361.11	98.25000000000	SUNGARD	
Ø	41827 T	BILL	912795D73	13	100	4.1100	5,000,000.00	4,912,500.00	11,987.50	4,404.17
				89	000	4.1972	4,896,108.33	98.25000000000	SUNGARD	
ď	41840 T		912795D73	13	100	4.1800	8,000,000.00	7,860,000.00	14,862.22	9,551.11
,	A1040	10/16/07 04/10/08	107305010	0 4	000	4.25/1	730,000,007	716 540 63	1 107 EE	701 10
Ç		10/18/07 04/17/08	100001716	40	000	4 2735	714.561.89	98.1562500000	STINGARD	77.77
K	41849 T	BILL	912795D81	13	100	4.0900	1,270,000.00	1,246,584.38	1,993.56	507.15
		10/18/07 04/17/08		40	000	4.1205	1,244,083.67	98.15625000000	SUNGARD	
ď	41850 T	BILL	912795033	13	100	4.0600	277,000.00	274,749.38	468.59	154.82
				40	000	4.1026	274,125.97	99.18750000000	SUNGARD	
Ø	41852 T	,	912795D81	13	100	3.9400	20,000,000.00	49,078,125.00	76,611.11	
				40	000	4.0201	49,004,055.56	98.15625000000	SUNGARD	-2,541.67
K	41880 T	BILL	912795C33	13	5001	4.0600	277,000.00	274,749.38	634.97	1,008.89
				40	000	5.5800	273,105.52	99.18750000000	SUNGARD	0
<	41881 T	E2 1	912795033	13	100	4.0600	4,723,000.00	4,684,625.63	7,823.37	L, 785.59
ß	000017	TO/I//O/ OT/T//OB	012205010	0 4	100	4.0163	4,673,016.67	4 684 625 63	2 989 74	2 639 64
ς.		10/17/07 01/17/08	000000000000000000000000000000000000000	40	000	4.1026	4,673,996,25	99,1875000000	SUNGARD	
42	SUBTOTAL	SUBTOTAL (Inv Type) 11 TREASURY BILLS		8.94% (M)	9	4.1997	293,000,000.00	289,179,687.53	1,698,290.01	233,277.98
						4.2835	287,250,661.21	98.69613900000		-2,541,67

(RPTMKT)



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE 15 4 15-554-4487 INVESTIGENT INVESTIGENT OF THE MARKET VALUE

INVESTMENT INVENTORY WITH MARKET VALUE

(RPIMKT)

PAGE: 2 RUN: 11/05/07 09:49:07

7.0	
10/31/0	
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DING	KEY
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00	SR
RESTMENTS	MAJOE
INVI	

				MAJOR	SORT R	MAJOR SORT KEY IS ICC#	#			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BROK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	REALIZED GAIN
			5 5 6 6 6 7			1				
A,	41089 T	T NOTE (99.30)	912828EU0	13	100	4.3750	25,000,000.00	25,023,437.50	276,409.65	42,854.00
И	41134 7	01/31/06 01/31/08 T NOTE (99 27)	GUNGCACTP	40	000	4.4160	24,980,583.50	100.0937500000	SUNGARD	
				40	000	4.7161	14,974,218.75	100.187500000	SUNGARD	53,906,25
Ø	41135 T	T NOTE (99.27)	912828EY2	19	100	4.6250	15,000,000.00	15,028,125.00	118,166.21	53,906.25
,		02/28/06 02/29/08	CHECOCOCIO	4 t	000	4.7161	14,974,218.75	100.187500000	SUNGARD	
<	4113/		212020216	87	000	4.7161	14,974,218,75	100 187500000	118, 166.21	53,906.25
K	41138 T	T NOTE (99.27)	912828EY2	13	100	4.6250	15,000,000.00	15,028,125.00	118,166.21	53,906,25
		02/28/06 02/29/08		68	000	4.7161	14,974,218.75	100.187500000	SUNGARD	
Ø	41214 T	T NOTE (99.21)	912828EZ9	13	100	4.6250	20,000,000.00	50,109,375.00	202,185.79	281,250.00
				43	000	4.8073	49,828,125.00	100.2187500000	SUNGARD	
ď	41215 1	T NOTE (99.21)	912828EZ9	19	100	4.6250	20,000,000.00	50,109,375.00	202,185.79	281,250.00
				43	000	4.8073	49,828,125.00	100.2187500000	SUNGARD	
Ø	41216 1	T NOTE (99.21)	912828E29	P 0	100	4.6250	49 828 125 00	100 31875.00	202,185.79	281,250.00
A	T 71017	T NOTE (99 21)	977808076	0 0	100	4 6250	50,000,000,00	50 109 375 00	202 185 78	201 250 00
		03/31/06 03/31/08		40	000	4.8073	49,828,125.00	100.2187500000	SUNGARD	00.004
ď	41662 T	T. NOTE (99.19)	912828GB0	19	100	4.7500	20,000,000.00	20,168,750.00	320,108.70	254,687.50
		06/08/07 12/31/08		40	000	5.0376	19,914,062.50	100.8437500000	SUNGARD	
Ø	41664 7	T NOTE (98.22)	912828AT7	13	100	3.0000	2,000,000.00	4,984,375.00	31,793.48	52,148.44
				40	000	5.0728	4,932,226.56	99.68750000000	SUNGARD	
ø	41697 7	T NOTE (98)	912828BT6	13	100	3.3750	2,000,000.00	4,965,625.00	64,088.11	64,843.75
		07/23/07 12/15/08		45	000	4.8598	4,918,301.74	99.31250000000	SUNGARD	
ď	41698 1	T NOTE (98)	912828BT6	61	100	3.3750	10,000,000.00	9,931,250.00	128,176.23	130,468.75
•		01/23/01 12/15/08	Amacoc 10	0 4	000	4.8657	9,835,822.23	4 oct C25 00	SUNGARD	1000 000
A	41699	T NOTE (98)	917878716	4 F J	000	4 9072	4.915.176.74	99.31250000000	STINGARD	61,368.75
K	41700 7	T NOTE (98)	912828BT6	13	100	3.3750	5,000,000.00	4,965,625.00	64,088.11	67,578,12
		07/23/07 12/15/08		89	000	4.9013	4,915,567.37	99.31250000000	SUNGARD	
ø	41701 7	T NOTE (99.29)	912828FC9	13	100	4.8750	2,000,000.00	5,018,750.00	669.64	24,609.37
		07/24/07 04/30/08		40	000	5.0222	4,994,140.63	100.3750000000	SUNGARD	
K	41702 7	T NOTE (99.29)	912828FC9	19	100	4.8750	5,000,000.00	5,018,750.00	669.64	24,609.37
				45	000	5.0222	4,994,140.63	100.3750000000	SUNGARD	
ď,	41703 7	T NOTE (98.28)	912828AT7	19	100	3.0000	2,000,000.00	4,984,375.00	31,793.48	41,015.62
				40	000	5.0708	4,943,359.38	99.68750000000	SUNGARD	
K	41706 7	T NOTE (99.00)	912828DT4	19	100	3.7500	5,000,000.00	4,989,062.50	86,616.85	38,671.87
		07/24/07 05/15/08		45	000	5.0086	4,986,056.39	99.78125000000	SUNGARD	
K	41707 7	T NOTE (99.00)	912828DT4	13	100	3.7500	10,000,000.00	9,978,125.00	173,233.69	77,734.37
		07/24/07 05/15/08		40	000	5.0136	9,971,722.15	99.78125000000	SUNGARD	
ď	41708	T NOTE (99.23)	912828EZ9	13	100	4.6250	10,000,000.00	10,021,875.00	40,437.16	49,609.37
		07/24/07 03/31/08		40	000	5.0314	9,972,265.63	100.2187500000	SUNGARD	
d	41709 7	T NOTE (99.23)	312828EZ5	19	100	4.6250	10,000,000.00	10,021,875.00	40,437.16	49,218.75
		07/24/07 03/31/08		45	000	5.0255	9,972,656.25	100.2187500000	SUNGARD	
ø	41723	T NOTE (99.05)	912828DT4	13	100	3.7500	5,000,000.00	4,989,062.50	86,616.85	32,226.56
		07/31/07 05/15/08		40	000	4.8689	4,996,068.28	99.78125000000	SUNGARD	



(RPTMKT)

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				MAJOR	SORT K	MAJOR SORT KEY IS ICC#				
7 2	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YIM IR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	REALIZED GAIN REALIZED LOSS
A	41728 T	T NOTE (98.10)	912828823	1.61	100	2.6250	2.000.000.00	4 959 375 00	60 631 00	45 412 40
		07/31/07 05/15/08		40	000	4.8567	4,941,720.45	99.18750000000	SUNGARD	61./11.01
K	41729 T	T NOTE (99.00)	912828AT7	1.9	100	3.0000	6,000,000.00	5,981,250.00	38,152.17	41,484.37
,		08/03/07 02/15/08	-	40	000	4.9287	5,939,765.63	99.68750000000	SUNGARD	
A	41/30 1	08/03/07 02/15/08	912828AI7	4 F	000	4.9212	3.960.000.00	3,987,500.00	25,434.78 STINGARD	27,500.00
K	41731 T	T NOTE (98.09)	912828AZ3	1.9	100	2.6250	6,000,000.00	5,951,250.00	72,758.15	55,078,12
				40	000	4.9007	5,930,411.01	99.18750000000	SUNGARD	
K	41732 T	T NOTE (98.09)	912828AZ3	13	100	2.6250	5,000,000.00	4,959,375.00	60,631.79	46,093.75
				83	000	4.9059	4,941,813.86	99.18750000000	SUNGARD	
Ø	41733 T	T NOTE (98.09)	912828AZ3	13	100	2.6250	4,000,000.00	3,967,500.00	48,505.44	36,875.00
6	T 05778	T MOTE (88 11)	2000000000	45	000	4.9059	3,953,451.09	7 945 000 000	JOS LAG GO	1
<		08/08/07 12/15/08	015050510	4 45	000	4.6679	7.905.461.07	99.31250000000	STINGABIL	19,3/5.00
d	41740 T	_	912828BT6	1.9	100	3.3750	5.000.000.00	4.965.625.00	64 088 12	44 225 94
				87	000	4.5833	4,945,725.54	99.31250000000	SUNGARD	
ď	41768 T		912828AN0	1.9	100	3.0000	5,000,000.00	4,996,875.00	69, 293, 48	3,125.00
		08/31/07 11/15/07		43	000	3.5782	5,037,771.74	99.93750000000	SUNGARD	
d	41782 T	T NOTE	912828ER7	13	100	4.3750	1,000,000.00	1,000,312.50	14,741.85	
		09/14/07 12/31/07		41	000	4.0689	1,009,816.58	100.0312500000	SUNGARD	-468.75
ď	41784 T	T NOTE	912828EU0	13	100	4.3750	1,000,000.00	1,000,937.50	11,056.38	156.25
		09/11/07 01/31/08		40	000	4.1368	1,006,487.77	100.0937500000	SUNGARD	
Ø	41786 T	T NOTE	912828DT4	13	100	3.7500	5,000,000.00	4,989,062.50	86,616.85	9,570.31
				40	000	4.3854	5,044,200.07	99.78125000000	SUNGARD	
K	41792 I	T NOTE	912828ER7	13	100	4.3750	2,000,000.00	5,001,562.50	73,709.24	
				40	000	3.8613	5,057,370.92	100.0312500000	SUNGARD	-4,687.50
ď	41800 T	T NOTE	912828ER7	13	100	4.3750	5,000,000.00	5,001,562.50	73,709.24	
				45	000	3.8561	5,057,965.35	100.0312500000	SUNGARD	-4,687.50
ø	41803 I	T NOTE	912828FJ4	61	100	5.1250	7,000,000.00	7,043,750.00	120,883.15	
				8.1	000	4.1739	7,139,488.79	100.6250000000	SUNGARD	-4,101.56
ø	41805 T	T NOTE	912828EZ9	13	100	4.6250	8,000,000.00	8,017,500.00	32,349.72	1,875.00
		10/05/07 03/31/08		40	000	4.2125	8,020,679.64	100.2187500000	SUNGARD	
K	41808 1	T NOTE	912828EZ9	13	100	4.6250	8,000,000.00	8,017,500.00	32,349.73	2,000.00
,		T0/03/0/ 03/3T/08	LT BOCOCEO	0 4	000	9507.5	6,021,396.36	E 031 3E0 00	SUNGARU	
¢			20102010	4 4	000	4.1792	5.099.439.54	100.625000000	SINGARD	-2.734.38
A	41816 7	T NOTE	912828FJ4	13	100	5.1250	4,000,000.00	4,025,000.00	69,076.09	
		10/02/07 06/30/08		40	000	4.1792	4,079,551,63	100,6250000000	SUNGARD	-2,187.50
K	41817 3	T NOTE	912828FJ4	19	100	5.1250	10,000,000.00	10,062,500.00	172,690.22	
		10/02/07 06/30/08		40	000	4.1685	10,199,660.33	100.6250000000	SUNGARD	-6,250.00
K	41818 7	T NOTE	912828AZ3	19	100	2.6250	10,000,000.00	9,918,750.00	121,263.59	17,968.75
		10/09/07 05/15/08		40	000	4.3125	10,005,638.59	99.18750000000	SUNGARD	
Ø	41819 7	T NOTE	912828EZ9	19	100	4.6250	8,000,000.00	8,017,500.00	32,349.73	6,250.00
		10/10/07 03/31/08		40	000	4.3160	8,021,359.29	100.2187500000	SUNGARD	
K	41830 7	T NOTE	912828BG4	19	100	3.2500	10,000,000.00	9,931,250.00	68,885.87	26,953.12
		10/12/07 08/15/08		40	000	4.4152	9,955,519.71	99.31250000000	SUNGARD	000 000
K	41837 7	T NOTE	912828FG0	13	100	4.8750	10,000,000.00	10,037,500.00	205,122.95	16,015.62
		10/15/07 05/31/08		40	000	4.5145	10,203,963.89	100.3750000000	SUNGARD	

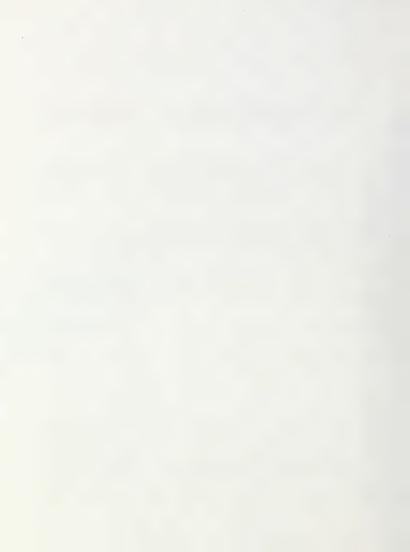


# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALE 415-554-4487 INVESTMENT INVESTME

(RPTMKT)

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				MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#5			
HZ	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT I	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
K	41841 7	T NOTE	912828GT1	13	100	4.8750	10,000,000.00	10,137,500.00	205,122.96	41,015.62
6	41045	10/16/07 05/31/09	TW7000010	40	000	4.2504	10,280,295.86	101.3750000000	SUNGARD	
		10/17/07 07/31/08	14404044	40	000	4.3341	5,078,184.44	100.6250000000	SUNGARD	6,054,69
ď	41853 7	T NOTE	912828EC0	13	100	4.1250	50,000,000.00	49,984,375.00	437,160.32	7,812.50
	41050	10/18/07 08/15/08 T NOTE	37A7C9C19	4	000	4.1773	50,335,258.15	99,96875000000	SUNGARD	
¢		10/22/07 05/15/08		4 6	000	4.1218	2,581,844.43	100.7812500000	SUNGARD	-1,171.88
K	41862 7	T NOTE	912828GY0	19	100	4.6250	5,100,000.00	5,155,781.25	59,609.71	
K	41867 7	TO/23/0/ 0//31/09 T NOTE	912828FR6	13	100	4.8750	10,000,000.00	10,056,250.00	83,035.71	7/ 'PT' /6-
		10/25/07 08/31/08		40	000	4.0744	10,139,285.71	100.5625000000	SUNGARD	-9,375.00
ď	41870 7	T NOTE	912828FE5	13	100	4.8750	5,000,000.00	5,067,187.50	112,601.90	0 0 0
A	41871	T0/26/0/ 05/15/09	912828FC9	19	100	4.8750	5, 189, 096.47	5.319.875.00	20NGARD	-13,281.25
		10/26/07 04/30/08		40	000	4.0509	5,321,945.31	100.3750000000	SUNGARD	-2,070.31
ď	41872 7	T NOTE	912828EZ9	13	100	4.6250	6,600,000.00	6,614,437.50	26,688.53	
		10/26/07 03/31/08	000000000000000000000000000000000000000	40	000	4.0374	6,637,668.81	100.2187500000	SUNGARD	-1,546.88
Ø	41873	T NOTE 10/36/07 05/31/08	912828FG0	19	100	4 1040	5,000,000.00	5,018,750.00	102,561.47	-2 515 63
n,	41876	TO/20/01 CO/31/02	912828FT2	13	100	4.6250	2,000,000.00	2,009,375.00	8,087.43	00.040.00
		10/31/07 09/30/08		8.7	000	3.9807	2,019,240.95	100.4687500000	SUNGARD	-2,031.25
ď	41877	T NOTE	912828FT2	19	100	4.6250	2,000,000.00	2,009,375.00	8,087.43	
		10/31/07 09/30/08		43	000	3.9764	2,019,319.08	100.4687500000	SUNGARD	-2,109.38
K	41878	T NOTE	912828FT2	19	100	4.6250	2,000,000.00	2,009,375.00	8,087.43	
		10/31/07 09/30/08		45	000	3.9807	2,019,240.95	100.4687500000	SUNGARD	-2,031.25
ď	41879	T NOTE	912828FT2	13	100	4.6250	2,000,000.00	2,009,375.00	8,087.43	
		10/31/07 09/30/08		83	000	3.9764	2,019,319.08	100.4687500000	SUNGARD	-2,109.38
O)	UBTOTA	SUBTOTAL (Inv Type) 12 TREASURY NOTES	20	20.05% (M)	0	4.3436	647,500,000.00	648,328,687.50	5,621,803.42	2,876,525.82
						4.5998	647,911,300.27	100.1279830000		-74,121.12
K	41579	41579 FEDERAL NATL MTG ASSN DISC N	313588SN6	13	100	4.9100	37,000,000.00	36,596,700.00	1,241,411.66	60,967.78
		-		87	000	5.1473	35,294,320.56	98.91000000000	UPRICE	000 000
rd,	41588	FEDERAL NATL MTG ASSN DISC N	313588SY2	19	100	7.7900	47 744 708 33	49,395,000.00	1,5/6,708.34	13,583.33
6	41500	03/09/0/ 02/II/08	STREEDERME	0 5	100	4 8800	20 000 000 00	19 782 000 00	634 400 00	31.422.22
4		DIESC	ON THE PROPERTY OF	45	000	5.1056	19,116,177.78	98.91000000000	UPRICE	
K	41599	FNMA DISCOUNT NOTES	313588SR7	19	100	4.8800	25,000,000.00	24,720,000.00	765,888.89	41,944.44
				40	000	5.1020	23,912,166.67	98.880000000000	UPRICE	000000
×	41600	FEDERAL NATL MTG ASSN DISC N	313588SV8	19	100	4.8800	25,000,000.00	98 830000000000	765,888.89	43,000.00
8	41.001	DEDERST NETT MATC AGON DIGC N	2125007/19	9 0	100	4 8600	15 000 000 000	14.812.500.00	457.650.00	27.150.00
4		DISC	313300103	40	000	5.0880	14,327,700.00	98.75000000000	UPRICE	
ď	41605	FEDERAL NATL MTG ASSN DISC N	313588SN6	1.9	100	4.8500	25,000,000.00	24,727,500.00	751,076.39	37,361.11
		03/23/07 02/01/08		40	000	5.0649	23,939,062.50	98.91000000000	UPRICE	



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTWKT)

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			MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
N D	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	NREALIZED GAIN
4	41619 FEDERAL NATL MTG ASSN DISC N	313588RM9	13	100	4.9000	35,000,000.00	34,720,000.00	1,009,944.44	39,180.56
	04/03/07 01/07/08		87	000	5.0934	33,670,875.00	99.20000000000	UPRICE	
4	41622 FEDERAL NATL MIG ASSN DISC N 04/05/07 03/28/08	313588UW3	87	000	5.0903	47,590,958.33	98.26000000000	I,413,125.00 UPRICE	125,916.67
4	41635 FINA DISCOUNT NOTES	313588UK9	1.9	100	4.8900	25,000,000.00	24,597,500.00	689,354.16	62,729.17
	04/12/07 03/17/08		40	000	5.1268	23,845,416.67	98.3900000000	UPRICE	
4	41674 FANNIE MAE 07/05/07 01/11/08	313588RR8	19	100	5.0400	25,000,000.00	99 15000000000	416,500.00	36,000.00
4		313588NY7	13	100	5.1100	10,000,000.00	9,993,000.00	163,236.11	1,516.67
	07/09/01 T0/60/L0		40	000	5.1993	9,828,247.22	99.9300000000	UPRICE	
4	41682 Fannie Mae	313588RG2	13	100	5.0900	20,000,000.00	19,852,000.00	319,538.89	27,322.22
4		313588SM8	13	100	5.0400	15,000,000.00	14,838,000.00	222,600.00	29,100.00
			45	000	5.1829	14,586,300.00	98.92000000000	UPRICE	
4		313588RW7	119	100	2.0900	10,000,000.00	00.000,606,6	148,458.33	16,455.56
		000000000000000000000000000000000000000	45	000	5.2237	9,744,086.11	000000000000000	UPRICE	
d.	41694 FANNIE MAE	313588UK9	4 5	007	5 1495	25,000,000.00	98 39000000000	349,291.6/	71,291.66
4		313588TV7	13	100	4.8600	25.000,000.00	24.637.500.00	263,250.00	52.625.00
			40	000	4.9956	24,321,625.00	98.55000000000	UPRICE	
4	41826 FANNIE MAE	313588VJ1	1.9	100	4.5400	5,000,000.00	4,906,000.00	13,241.67	6,888.89
	10/11/07 04/09/08		8.1	000	4.6461	4,885,869.44	98.12000000000	UPRICE	
4		313588VB8	13	100	4.5400	5,000,000.00	4,910,500.00	12,611.11	6,975.00
			87	000	4.6413	4,890,913.89	98.210000000000	UPRICE	
4		313588771	13	100	4.5400	5,000,000.00	4,906,000.00	12,611.11	6,888.89
,	10/12/07 04/09/08	212500000	20 10	000	4.0400	16 000 000 000	38.12000000000	1E 022 22	
r e	4	CHICAGOSTE	40	000	4.4610	15.960.444.44	99.850000000000	UPRICE	-266.66
	10/54/07 11/13/07		P		1	FF. FF. (00/104)		TOTAL	
St	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		14.30% (M)		4.8804	468,000,000.00	462,501,700.00	11,242,608.88	798,319.17
					5.0695	450,461,038.61	98.82515000000		-266.66
4	41721 F H L B	313384SF7	19	100	5.0130	25,000,000,00	24.743.229.17	327,237,50	39,135,42
			45	000	5.1411	24,376,856.25	98.97291666667	SUNGARD	
A 4		313384SF7	13	100	4.9990	25,000,000.00	24,743,229.17	322,852.08	38,309.03
			45	000	5.1257	24,382,068.06	98.97291666667	SUNGARD	
4	41734 F H L B	313384NTZ	13	T00	5.1150 E 1020	6,000,000.00 5 922 422 E0	00 999,2/1.6/	75,725.00	17.471
7		313384RO4	1.0	100	5.0800	10,000,000.00	9,915,416.67	110,066,66	14,194.45
			8.7	000	5,1884	9,791,155.56	99.15416666667	SUNGARD	
9		313384VQ9	1.9	100	4.6750	25,000,000.00	24,512,375.00	246,736.11	51,298.61
	08/17/07 04/15/08	0400000000	40	0000	4.8267	24,214,340.28	98.04950000000	SUNGARD	010
e e		313384088	4 H	000	4.9656	9.867.972.22	99.59941666667	SUNGARD	4,606.34
4		313384PF0	19	100	4.9600	6,000,000.00	5,990,531.67	51,253.33	1,278.34
			43	000	5.0118	5,938,000.00	99.8421944444	SUNGARD	



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALL INVESTMENT INVESTMENT MARKET VALUE

(RPTMKT)

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ICC#
SI
KEX
SORT
OR
MAJOE

				•	MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
HZ	INVEST NUMBER PU	DESCRIPTION PURCHASE MATURITY DATE	TE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN
1	41778 F H L B			313384TX7	1.9	100	4.6190	12.000.000.00	11.822.500.00	76.983.33	14.958.34
	09/1	2/07 03/05/08			45	000	4.7251	11,730,558.33	98.5208333333	SUNGARD	
-	41791 F H L B			313384UM9	13	100	4.3900	45,000,000.00	44,259,825.00	224,987.50	22,587.50
		1/07 03/19/08			40	000	4.4885	44,012,250.00	98.35516666667	SUNGARD	
_	41807 F H L B	3		313384VD8	19	100	4.4800	0 778 488 89	9,817,875.00	28,622.22	10,763.89
	41813 F H T. B	6		313384V09	1 6	100	4.3900	13.000.000.00	12.746.435.00	45, 973, 06	9 591 11
	4	8/07 04/15/08			41	000	4.4969	12,690,870.83	98.04950000000	SUNGARD	
_	41822 F H L B			313384RJ0	19	1.00	4.5800	10,000,000.00	9,922,666.67	29,261.11	4,088.89
		9/07 01/04/08			40	000	4.6313	9,889,316.67	99.2266666667	SUNGARD	
-	41833 F H L B			313384RP6	13	100	4.6600	2,000,000.00	4,958,312.50	12,944.44	2,970.84
		2/07 01/09/08			43	000	4.7143	4,942,397.22	99.16625000000	SUNGARD	
-	41861 F H L B	H L B 10/23/07 04/11/08		313384720	40 40	000	4.4261	9,656,970.28	98.09650000000	SUNGARD	4,658.85
V2	SUBTOTAL (Inv	(Inv Type) 43 FEDERAL HOME LOAN DISC	OME LO		6.46% (M)	_	4.6924	207, 193, 667.09	209,063,924.09 98.68022500000	1,651,439.22	218,817.78
~	41565 FEDL HO	41565 FEDL HOME LLN MTG CORP DISC	SC	313396SR5	13	100	4.9670	50,000,000.00	49,433,958.33	1,835,030.55	89,326.39
	02/08	02/08/07 02/04/08			45	000	5.2274	47,509,601.39	98.86791666667	SUNGARD	
4	41571 FEDL HC	ORP	DISC	3133960D8	13	100	5.0300	42,000,000.00	41,821,558.33	1,514,030.00	26,950.00
	02/16	02/16/07 12/06/07			40	000	5.2447	40,280,578.33	99.57513888889	SUNGARD	
	41606 FEDL HC	ORP	DISC	313396SR5	19	100	4.8400	25,000,000.00	24,716,979.17	749,527.78	36,284.72
					40	000	5.0562	23,931,166.67	98.86791666667	SUNGARD	
~	41613 FEDL HC	FEDL HOME LLN MTG CORP DI	DISC	313396508	F 0	T00	4.9000	14 309 541 67	14,851,375.00	443,041.66 CIMICADD	18, /91.6/
				0400000000	0 0	000	0.1079	40,000,000,00	/999999T600.66	TANDOO OOL L	0000 100
~	41615 FEDL HC 03/30	03/30/07 12/07/07	DISC	313336056	4 F	000	5.1760	38,601,400.00	99.563000000000	I, 198, 800.00 SUNGARD	00.000,62
d	41620 FEDL HC	ORP	DISC	313396UZ4	1.9	100	4.8230	30,000,000.00	29,467,725.00	852,063.33	74,619.17
	04/03	04/03/07 03/31/08			45	000	5.0695	28,541,042.50	98.22575000000	SUNGARD	
ď	41624 FEDL HC	FEDL HOME LLN MTG CORP DISC	SC	313396UZ4	19	100	4.9150	32,000,000.00	31,432,240.00	899,991.11	91,942.22
		04/09/07 03/31/08			40	000	5.1668	30,440,306.67	98.22575000000	SUNGARD	
ď	41672 FREDDIE MAC	8 MAC		313396009	13	100	5.0700	32,000,000.00	31,821,315.56	567,840.00	28,622.23
		06/28/07 12/17/07			40	000	5.1959	31,224,853.33	99.44161111111	SUNGARD	
ď	41673 FREDDIE MAC	B MAC		3133960H9	13	100	5.0800	35,000,000.00	34,834,304.17	617,361.11	76,920.84
	06/29/0/	36/29/0/ 12/10/0/		CATABOCKER	5 0	000	0.2003	34,130,022.22	22 200 346 67	291 725 EG	1 973 34
	4	70/03/07 11/05/07			4 6	000	5.1978	23.594.606.67	99.9514444444	SUNGARD	
d	41695 FREDDIE MAC	E MAC		3133960X4	19	100	5.0800	10,000,000.00	9,935,663.89	142,522.22	10,452.78
	07/23	07/23/07 12/24/07			43	000	5.1928	9,782,688.89	99.35663888889	SUNGARD	
ď	41714 FREDDIE MAC	E MAC		313396UW1	1.9	100	4.9400	16,000,000.00	15,719,786.67	212,968.89	44,728.89
	07/27	07/27/07 03/28/08			8.7	000	5.1119	15,462,088.89	98.24866666667	SUNGARD	
K	41748 FREDDIE MAC	E MAC		313396SY0	13	100	4.9800	7,000,000.00	6,914,915.00	75,530.00	13,685.00
	08/15	08/15/07 02/11/08			40	000	5.1072	6,825,700.00	98.78450000000	SUNGARD	
d	41750 FREDDIE MAC	E MAC		313396QE6	1.9	100	4.9300	25,000,000.00	24,890,750.00	260,194.44	14,000.00
	08/1,	08/11/07 12/01/01			40	000	5.0068	24,616,555.56	99.56300000000	SUNGARD	



# CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY INVESTMENT INVESTMENT

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INVESTMENTS OUTSTANDING AS OF 10/31/07 MAJOR SORT KEY IS ICC#

(RPIMKT)

INVEST	T DESCRIPTION R PURCHASE MATURITY DATE	CUSIP	BROK	SAFE	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED	UNREALIZED GAIN
41753	Cam argument	212306987	1 0	1 0	0000	000000000000000000000000000000000000000			
1		MADOCCTC	45	000	4.8110	23,934,862.50	96.9681944444	223,902.78 STINGARD	83,283.33
41755	5 FREDDIE MAC	313396050	119	100	4.6900	16,000,000.00	15,465,000.00	137,573.33	71,573.34
41757	G.S	313396YO1	7 0	100	4 5000	10,000,000,00	96.65625000000	SUNGARD	000
		N N N N N N N N N N N N N N N N N N N	87	000	4.7479	9,646,322.22	97.4914444444	SUNGARD	ZT,400.00
41812	FR	313396NS8	13	100	4.5100	20,000,000.00	20,000,000.00	75,166.67	00.
4100	10/02/07 11/01/07	COMPOCELE	40	000	4.5270	19,924,833.33	100.0000000000	SUNGARD	
4100		2019200010	40	000	4.4762	14,761,395.83	98.580000000000	SUNGARD	7,250.00
41857	7 FREDDIE MAC 10/22/07 02/29/08	313396TS2	119	100	4.4050	10,000,000.00	9,858,000.00	12,236.11 SUNGARD	4,833.33
SUBTO	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES		14.65% (M)	=	4.8907	479,000,000,00	473.755.310.84	10.309.323.03	A91. K37. 2R
					5.0628	462,754,350.56	98.90507500000		
4167	41678 BANK OF AMERICA C P	0660P0A45	19	100	5.1900	27,000,000.00	26,773,440.00	459,315.00	22,560.00
	07/06/07 01/04/08		40	000	5.3298	26,291,565.00	99.16088888889	SUNGARD	
41681	UNION BANK	90485JA29	13	100	5.1600	20,000,000.00	19,837,422.22	329,666.67	15,155.55
41606	07/09/07 01/02/08	90405.7329	10	000	5.2943	19,492,600.00	49 593 555 56	SUNGARD	20 000 12
9075	07/17/07	0.0000000000000000000000000000000000000	46	000	5.3301	48 779 444 44	111111111111111111111111111111111111111	CHACAPIN	*L,555.5*
41719	UNION BANK	90485LZT8	13	100	5.1700	45,000,000.00	44,671,000.00	607,475.00	32,900.00
	07/30/07 12/27/07		46	000	5.2838	44,030,625.00	99.26888888889	SUNGARD	
41725	3	90485JA94	13	100	5.1300	20,000,000.00	19,819,066.67	265,050.00	15,716.67
			46	000	5.2512	19,538,300.00	99.0953333333	SUNGARD	
41726	5	90485LZQ4	19	100	5.1500	20,000,000.00	19,861,611.11	266,083.33	13,250.00
41743	07/31/07 12/24/07	200000000000000000000000000000000000000	10	100	5.2599	19,582,277.78	49.308055555	SUNGARD	7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7
177.			40	000	5.2312	48.697,944.44	98.68825000000	SUNGARD	00.100.125
41745	5	90485LYD4	19	100	5.2500	25,000,000.00	24,960,833.33	288,020.83	4,583.33
	08/14/07 11/13/07		46	000	5.3206	24,668,229.17	99.8433333333	SUNGARD	
41769	BA	0660P0C43	13	100	5.2600	25,000,000.00	24,587,527.78	200,902.78	40,472.22
	09/07/07 03/04/08		40	000	5.4013	24,346,152.78	98.35011111111	SUNGARD	
1 41777	BA	0660P0BF9	13	100	5.2500	25,000,000.00	24,648,875.00	185,937.50	35,333,33
	09/11/02		40	000	5.3730	24,427,604.17	98.59550000000	SUNGARD	
41779	UNION BANK	90485JC43	19	100	5.1000	30,000,000.00	29,505,033.33	208,250.00	32,033.33
-	09/13/07		40	000	5.2281	29, 264, 750.00	98.3501111111	SUNGARD	0000
41781	1 UNION BANK C P	90485JB51	13	TOO	5.1000 5.2062	24 490 000 00	98 72800000000	CINCARD	77,000.00
41785	N.	90485,TC43	19	100	4.7500	25.000.000.00	24.587.527.78	145.138.89	
			46	000	4.8577	24,445,833.33	98.3501111111	SUNGARD	-3,444.44
41787	BA	0660P0B51	19	100	4.8300	50,000,000.00	49,364,000.00	288,458.33	8,000.00
	09/19/07 02/05/08		40	000	4.9218	49,067,541.67	98.728000000000	SUNGARD	
4 41802	BA	0660P0CJ0	19	100	0.000.0	32,000,000.00	31,412,426.67	158,853.33	4,906.67
	09/25/07 03/18/08		40	000	4.9461	31,248,666.67	98.16383333333	SUNGARD	



## D A N I E L D A L Y 4 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVESTMENT INVESTMENT INVESTMENT INVESTMENT WALVE CITY/COUNTY OF SAN FRANCISCO MR. DANIEL DALY 415-554-448

INVESTMENTS OUTSTANDING AS OF 10/31/07

(RPTMKT)

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NUMBER 4 41811	DESCRIPTION.	CODTE		O GIAD	CEN PUED		MARKET VALUE	CORR ACCR INT	CORR ACCR INT UNREALIZED GAIN
	PURCHASE MATURITY DATE		BROK	SAFE	YIM TR	BOOK	MARKET PRICE	PRICE SOURCE	PRICE SOURCE UNREALIZED LOSS
	UNION BANK C P	90485JBV4	13	1	4.6800	25,000,000.00	24,600,833.33	100.750.00	
	10/01/07 02/29/08		46	000	4.7737	24,509,250.00	98.4033333333	SUNGARD	-9,166,67
A 41854	41854 WELLS FARGO C P	9497F1Y53	13	100	4.7900	25,000,000.00	24,986,944.44	46,569.44	250.00
			41	000	4.8015	24,940,125.00	99.947777778	SUNGARD	
A 41859	BANK OF AMERICA C P	0660P0BN2	13	100	4.7700	50,000,000.00	49,251,375.00	66,250.00	00.00
43064	۲	OT COTON	0 0	000	06430	49,189,125.00	24 427 040 20	SUNGARD	
		4662JUDU8	75	000	4 6855	25,000,000.00	437,840.28	25,444.44	24 645 03
A 41865	H	4662,TTV79	0 6	100	4.5800	10.000.000.00	9 992 166 67	10 177 78	-24,040,83
			16	000	4.5882	9,982,188.89	99.92166666667	SUNGARD	-200,00
A 41866	41866 BANK OF AMERICA C P	0660P0C43	13	100	4.7000	25,000,000.00	24,587,527.78	22,847.22	
			40		4.7818	24,572,430.56	98.3501111111	SUNGARD	-7,750.00
A 41874	ь	4662J0DP4	13	100	4.4600	10,000,000.00	9,768,483.33	7,433.33	
	10/26/07 04/23/08		92	000	4.5617	9,777,000.00	97.6848333333	SUNGARD	-15,950.00
STRTOT	SHRTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC		19.52% (M)	1	4.7399	639,000,000.00	631,273,615,28	5.226.894.71	333.181.94
					5.0870	625,774,695.57	98.79086300000		-61,156.94
				1	1 1 1				
A 41626	41626 BOA NEGOTIABLE CD	06050GG46	19	100	5.2850	50,000,000.00	50,036,286.26	1,512,097.22	36,286.26
	04/09/07 12/28/07		40	000	5.2850	20,000,000.00	100.0725725237	SUNGARD	
A 41773	BANK OF AMERICA NCD	06050GT59	19	100	5.4400	50,000,000.00	50,067,599.75	415,555.56	67,599.75
A1774	RZ	060503767	0 5	100	5.4400	50.000.000.00	50.081.168.92	415,555.56	81.168.92
			40	000	5.4400	50,000,000.00	100.1623378452	SUNGARD	
41783	BA	06050GV80	19	100	5.4800	50,000,000.00	50,086,594.22	334,888.89	86,594.22
	09/18/07 01/22/08		40	000	5.4800	50,000,000.00	100.1731884470	SUNGARD	
A 41790	BA	06050GX54	19	100	4.9500	40,000,000.00	40,021,367.85	225,500.00	21,367.85
	09/21/07 01/22/08	OCTOPOLOGIC	040	1000	4.9500	40,000,000.00	E0 000 780 74	207 E00 00	20 700 74
41804		021506160	40	000	4 9800	50,000,000,000	100 0415814748	STINGARD	20,130.14
41839	41839 WELLS EADEO N C D	9497P6FK9	0 5	100	4.8000	25.000.000.00	25.000.418.92	53,333,33	418.92
2071	10/16/07 11/06/07		41	000	4.8000	25,000,000.00	100.0016756902	SUNGARD	
A 41846	41846 WELLS FARGO NCD	9497P6FS2	19	100	4.8000	25,000,000.00	25,001,129.54	46,666.67	1,129.54
	10/18/07 11/16/07		41	000	4.8000	25,000,000.00	100.0045181673	SUNGARD	
A 41847	41847 WELLS FARGO NCD	9497P6FR4	19	100	4.8000	25,000,000.00	25,000,988.61	46,666.67	988.61
	10/18/07 11/14/07		41	000	4.8000	25,000,000.00	100.0039544246	SUNGARD	
A 41855	3	9497P6GD4	13	100	4.8000	20,000,000.00	50,000,995.58	86,666.67	995.58
	10/19/07 11/07/07		41	000	4.8000	20,000,000.00	100.0019911619	SUNGARD	
A 41868	BA	06050G2F6	13	100	4.7800	25,000,000.00	24,992,896.62	23,236.11	
				000	4.7800	25,000,000.00	99.97158646699	SUNGARD	-7,103.38
A 41869	BANK OF AMERICA NCD	06050G2C3		9702	4.6000	35,000,000.00	35,000,000.00*	31,305.56	00.00
	10/25/07 11/13/08		40	000	4.6000	35,000,000.00	100.0000000000	BOOK	
SUBTOT	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S		14.70% (M)		5.0732	475,000,000.00	475,310,237.01	3,398,972.24	317,340.39
					5.0732	475,006,916.67	100.0653130000		-7,103.38



### 415-554-4487 0 FRANCISC SAN DANIEL DALY 0 CITY/COUNTY M R

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 10/31/07

RUN: 11/05/07 09:49:07 PAGE:

			MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	REALIZED GAIN REALIZED LOSS
×			19	100		100,000.00	100,000.00 100,000.000 100,000.00 100.000000000	400.00 BOOK	00.00
et,	41710 MISSION NAT BANK PTD 07/16/07 07/16/08		19	000	5.6300	100,000.00	100,000.00 96,567167	500.44 SUNGARD	-3,432.83
	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	TIE	.01% (M)	_	5.0650	200,000.00	200,000.00 196,567.17	900.44	.00
A A	A 41528 CITIBANK PTD 270491061 01/02/07 01/02/08 b 41654 FIDST NATT, BY PHRILIC TIME DET		19	100	5.3000	10,000,000.00	9,919,227.78 99.19227777778 4 948 540 28	1,472.22 SUNGARD	-80,772.22
( 4			13	1000	5.2500	10,000,000.00	98.9708055556	SUNGARD 1,513.89	-51,459.72
	01/25/07 01/25/08		48	000	5.4500	10,000,000.00	98.89263888889	SUNGARD	-110,736.11

HIND TO THE REAL PROPERTY OF THE PROPERTY OF THE PARTY OF \* MARKET = BOOK LESS PURCHASE INTEREST

39,156,919.45

3258560000.00 3233848569.70 3201552629.98 99.24164600000

6,687.50 1,486.11

98.30853400000

45,000,000.00 45,000,000.00

SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M 1.37% (M)

GRAND TOTAL

-226,800.00 -291,391.67-761,159.72 5,469,100.33

1,486.11

9,773,200.00 9,708,608.33 97.0860833333 44,238,840.28 97.73200000000

10,000,000.00

10,000,000.00

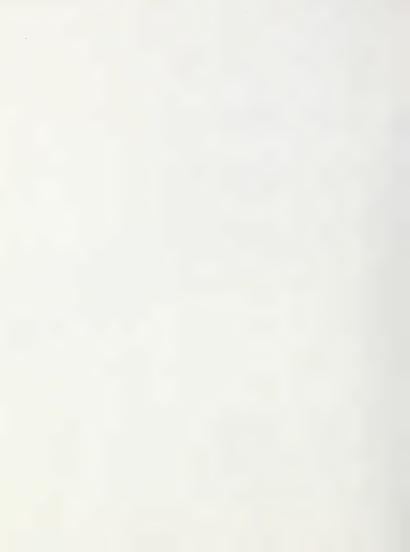
5.3500 5.3500 5.3500 5.3500 5.3500 4.7081 4.8935

1000

13 13 48 48

41640 CITIBANK PTD 270491285 41663 citibank ptd 270491400

04/18/07 04/17/08 80/10/90 10/10/90

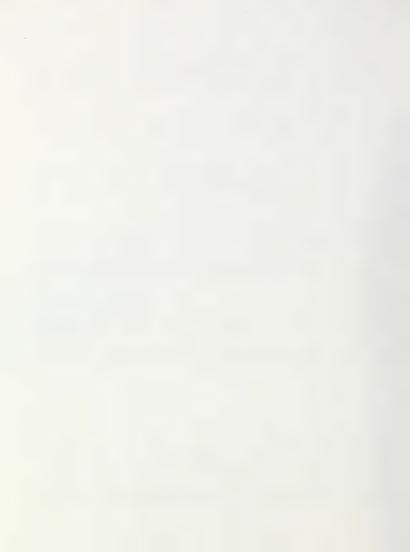


# CITY/COUNTY OF SAN FRANCISCO M.R. DANIEL DALY 415-554-4487 BETAL TRANSKION REPORT - FIXED INCOME SETTLEMENT DARE BASIS FUNDS: 001100, 005001, 005702

\* ACTIVE TRANSACTIONS \*

PAGE: 1 RUN: 11/05/07 09:49:05

	(GAIN)/LOSS SETTLEMENT	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		51,336,916.67	50,000,000.00		51,338,458.33	-20,902.78	49,722,291.67	40,000,000.00	-11,611.11	49,857,916.67	-7,644.44	39,918,222.22	-11,122.22	34,882,458.33	-5,250.00	14,945,750.00	:	30,000,000.00	-19,653.34	32,870,346.67	19 968 666 67		121,875.00		121,875.00		12,000,000.00	9 000 000 00		5,000,000.00		13,000,000.00	-6,355,56	39,865,666.67	00000	5,000,000.00	000	5,000,000.00	9,958,933.33	
	(INTEREST) AMORT/ (ACCRET)		-1,336,916.67	-1.312.770.83		-1,338,458.33		-1,173,611.11	-874.844.44		-1,096,819.45		-910,988.89		-569,090.28		-252,875.00		-394,333.33	00 110	-475,915.00	000 000	-222,473.33	-65.574.05		-65,574.05		-152,071.33	L	-114,975.00	-41,914.58		-143,198.61		-319,255.55		-22,052.78		-22,701.39	00 000	- /*, TOO.00	
	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)		-50,000,000.00	-48.687.229.17	4	-50,000,000.00		-48,527,777.78	-39.125.155.56		-48,749,486.11	1,250,513.89	-38,999,588.89	1,000,411.11	-34,302,245.83	697,754.17	-14,687,625.00	312,375.00	-29,605,666.67	20 000 400 00	-32,374,778.33	10 742 200 00	256 700 00	-56.300.95		-56,300.95		-11,847,928.67	100	-8,885,025.00	-4,958,085.42		-12,856,801.39		-39,540,055.56	459,944.44	-4,977,947.22		-4,977,298.61	000 000	118,011.11	
009702	PAR VALUE ORIGINAL FACE		-50,000,000,00	-50.000.000.00		-50,000,000.00		-50,000,000.00	-40.000.000.00		-50,000,000.00		-40,000,000.00		-35,000,000.00		-15,000,000.00		-30,000,000.00	000	-33,000,000.00	000 000						-12,000,000.00	0000	-9,000,000.00	-5,000,000.00		-13,000,000.00		-40,000,000.00		-5,000,000.00		-5,000,000.00	000000	-TO, 000, 000.00	
000100, 005001, 009702	TXN COUPON TYP YIELD	1	5.260	5.260	5.304	5.295			5.152	5.296		5.159						5.208	5.200			201.1	_	4.875	5.022	4.875	5.022	5.126	5.192	5 176	5.115	5.158	5.150	5.207	4	4.927	4.670	4.691	4.670		4.999	
100,	NXI	1	MAT	MAT		MAT		SALE	MAT		SALE		SALE		SALE		SALE		MAT		SALE	1		TNTR		INTR		MAT		MAI	MAT		MAT		SALE		MAT		MAT		SALE	
FUNDS: 000	TRADE/ SETTLE		10/02/01	10/02/07	10/09/01	10/16/01	10/16/01	10/18/01	10/18/07	10/02/07	10/18/01	10/18/01	10/23/01	10/24/07	10/18/01	10/18/01	10/13/01	10/22/01	10/02/01	10/02/07	10/26/07	10/56/07	10/02/07	10/31/07	10/31/07	10/31/07	10/31/07	10/24/01	10/24/07	10/31/07	10/02/07	10/05/01	10/31/07	10/31/07	10/18/01	10/18/01	10/01/07	10/01/01	10/02/07	10/02/07	10/19/07	
FUN	MATURITY /ENTRY		10/02/07 10/02/07	10/02/01	11/05/07	10/16/07	11/02/01	11/30/07	10/18/01	11/05/07	11/09/07	10/18/01	11/09/01	10/23/07	11/13/07	10/18/01	11/19/07	10/11/01	10/02/01	11/05/07	11/27/07	10/30/07	10/11/01	04/30/08	11/05/07	04/30/08	11/02/01	10/24/07	11/05/07	10/31/07	10/02/01	11/05/07	10/31/07	11/05/07	11/13/07	10/18/01	10/01/01	11/02/07	10/02/07	11/02/07	10/13/07	
		1	40 ]	40 3		40 ]		40	40		40		40 1		40		40 1		46		40		9	, .				45 1		90	87	-	89		40		87		87		40	
	BANK BROK CASH DATE	1	19	9	ì	19		13	ā	1	13		13		13		13		13		13		F	19	10/31/07	19	10/31/07	19		T3	13		19		13		1.9		13		13	
	DESCRIPTION/POOL# MEMO		41617 BOA NEGOTIABLE CD	GD GD		BOA CD		41645 FREDDIE MAC	M 1240 DANTY OF AMEDICA OF D	The second secon	FHLB		FHLB		FNMA		41670 FREDDIE MAC		41676 UNION BANK C P		FREDDIE MAC	:	влня	(90 99) SECON II		T NOTE (99.29)		FHLB	:	н г в	FHLB		41749 FANNIE MAE		FHLB		FANNIE MAE	-	FANNIE MAE		FHLB	
	INV # USER		41617	ellen	ellen	41638 BOA	ellen	41645	41640	ellen	41654	tom	41659	tom	41668	tom	41670	tom	41676	ellen	41684	ellen	41692	41701	ellen	41702	ellen	41718	ellen	41737	41741	ellen	41749	ellen	41752	tom	41758	ellen	41759	ellen	41761 tom	



CITY/COUNTY OP SAN FRANCISCO
NR. DANIEL DALY 415-554-4487
DETAL TRANSACTION REPORT - FYXED INCOME
170.1077 TO 1.073.107
SETTLEMEN DATE BASIS

\* ACTIVE TRANSACTIONS \*

PAGE: 2 RUN: 11/05/07 09:49:05

	(GAIN) /LOSS SETTLEMENT		-3,900.00	9,954,500.00	20 000 000 5		25,000,000.00	116.67	6,989,033.33	8,000,000.00	1,076.40	49,133,506.94	14,166.66	49,057,916.67	14 715 604 17	- 933.33	19,628,533.33		10,000,000.00	000	C/'T23'400''	-50,006,916.67		-8,020,679.64		-9,778,488.89	-8.021.598.36		-9,998,672.22		10,000,000.00	20 000 000 00	200000	30,056,000.00		-24,509,250.00		-19,924,833.33	-12,690,870.83
	(INTEREST) AMORT/ (ACCRET)		-75,472.22		-23,998.61	-176,263.89		-31,645.83	-49.600.00		-128,416.67		-65,500.00	100	-10,127,00	-19,950.00		-35,700.00												-1,327.78			-56,000.00						
	BOOK VALUE (INTEREST) PREM / (DISC) AMORI/ (ACCRET)		-9,875,127.78	124,872.22	-4,976,001.39	-24,823,736.11		-6,957,504.17	-7.950.400.00		-49,006,166.67	993,833.33	-49,006,583.33	14 701 777 08	298 272 92	-19,607,650,00	392,350.00	-9,964,300.00	:	7,139,488.79	50 006 916 67	6,916.67	8,020,679.64	20,679.64	9,778,488.89	8 021 598 36	21,598.36	9,998,672.22	-1,327.78	-9,998,672.22	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	30,000,000.00	-30,000,000.00		24,509,250.00	-490,750.00	19,924,833.33	-75,166.67	-309,129.17
S 009702	PAR VALUE ORIGINAL FACE		-10,000,000.00		-5,000,000.00	-25,000,000.00		-7,000,000.00	-8.000.000.00		-50,000,000.00		-50,000,000.00	15 000 000 00	00.000,000,61	-20,000,000,00		-10,000,000.00	:	7,000,000.00	20 000 000 05		8,000,000.00		10,000,000.00	8 000 000 000 00		10,000,000.00		-10,000,000.00	4	30,000,000.00	-30,000,000.00		25,000,000.00		20,000,000.00	000 000 00	13,000,000.00
SETTLEMENT DATE BASIS S: 000100, 005001, 009702	COUPON		4.940	5.002	4.670	5.180	5.217	4.650	4.650	4.679	4.020	4.102	3.930	4.010	4 035	3.990	4.070	4.590	4.606	5.125	4 980	4.980	4.625	4.213	4.480	4.581	4.285	4.780	4.781	4.780	4.781	4.800	4.800	4.800	4.680	4.774	4.510	4.527	4.497
100, 0	TYN COUPON	-	SALE		MAT	MAT		SALE	MAT		SALE		SALE	CATE		SALE		MAT		PURC	DITTE		PURC		PURC	Dana		PURC		MAT		FURC	MAT		PURC		PURC		PURC
SETTLEN FUNDS: 000	TRADE/		10/22/07	10/23/07	10/04/07	10/18/01	10/18/07	10/02/01	10/18/07	10/18/01	10/03/01	10/03/01	10/01/07	10/02/01	10/05/01	10/04/07	10/04/01	10/22/07	10/22/07	10/01/07	10/03/01	10/03/07	10/04/01	10/02/01	10/02/01	10/09/01	10/00/01	10/09/01	10/60/01	10/10/01	10/10/01	10/01/01	10/12/07	10/12/01	10/01/01	10/01/01	10/02/01	10/02/07	10/02/07
FUN	MATURITY /ENTRY		11/28/07	10/22/07	10/04/07	10/18/07	11/05/07	10/11/01	10/09/07	11/05/07	03/06/08	10/09/01	03/20/08	10/09/07	10/03/03			10/22/01	11/05/07	80/08/90		10/09/01	03/31/08			10/09/01	10/09/01	10/10/01	10/60/01		11/05/07	10/15/07	10/60/07	11/05/07	02/29/08		11/01/01	10/60/01	10/09/07
	BANK BROK CASH DATE	1	40		8.1	46		40	40		40		40	4		40		40		8.1	40		40		40	40		40		40		4.1	41		46		40		41
	BANK		1.9		19	19		13	19		13		13	r	T	1.9		19		13	9	ì	19		13	0	ì	19			1	13			1.9		13	,	13
	DESCRIPTION/POOL# MEMO		62 F H L B		63 FANNIE MAE	41764 UNION BANK CP		65 F H L B	66 F H L B		75 T BILL		88 T BILL	E	69 I BIDD	95 T BILL		OIFHLB		03 T NOTE	41804 BANE OF AMERICA NCD	The state of the s	05 T NOTE		41807 F H L B	THOM IL OO		41809 BANK OF AMERICA C P				41810 WELLS FARGO NCD			11 UNION BANK C P		12 FREDDIE MAC		113 F H L B
	INV #	1 1 1 1	41762	tom	41763	417	ellen	41765	41766	ellen	41775	tom	41788	tom	#1.00 tom	41795	tom	41801	ellen	41803	TOIII	tom	41805	tom	418	41000	110	418	tom		ellen	418	5	ellen	41811	tom	41812	tom	41813 tom



# CITY/COUNTY OF SAN FRANCISCO M.R. DANIEL DALY 415-554-4487 DENLIFANSACTION REPORT - FIXED INCOME 10/10/7 TO 1/31/07 SETTLEMENT PATE BASIS

\* ACTIVE TRANSACTIONS \*

FUNDS: 000100, 005001, 009702

PAGE: 3 RUN: 11/05/07 09:49:05

PAGE:

	GAIN)/LOSS SETTLEMENT			-5,099,439.54	-4.079.551.63		-10,199,660.33		-10,005,638.59		-8,021,359.29	24 647 444 45	05.555	25,000,000.00		-9,889,316.67		24,996,666.67		25,000,000.00		14,998,020.83		15,000,000.00		-4,896,361.11		-4,885,869.44		-4,896,108.33		-9,955,519.71	4	-4,942,397.22	0000	9,996,058.33	0	10,000,000.00		-4,890,913.89		-4,886,500.00		.10 203 963 89
	(GA)	1		-5,09.	-4,075		-10,199		-10,000		-8,02	24 047	16 1 13	25,000		-9,88		-24,996		25,000		-14,998		15,000		-4,896		-4,885		-4,896		-9,955		-4,942		-9, 336	000	10,000		-4,890		-4,886		-10 203
	(DISC) AMORT/ (ACCRET)												-52.555.55						-3,333.33				-1,979.17														-3,941.67							
	BOOK VALUE PREM / (DISC)	1	5,099,439.54	4.079.551.63	79,551.63	10,199,660.33	199,660.33	10,005,638.59	5,638.59	8,021,359.29	21,359.29	C#.###,/#6,#2	-24.947.444.45		9,889,316.67	-110,683.33	24,996,666.67	-3,333.33	-24,996,666.67		14,998,020.83	-1,979.17	-14,998,020.83		4,896,361.11	-103,638.89	4,885,869.44	-114,130.56	4,896,108.33	-103,891.67	9,955,519.71	-44,480.29	4,942,397.22	-57,602.78	9,996,058.33	-3,941.67	-9,996,058.33		4,890,913.89	-109,086.11	4,886,500.00	-113,500.00	10,203,963.89	00 000
20/600	PAR VALUE ORIGINAL FACE		5,000,000.00	4.000.000.00		10,000,000.00		10,000,000.00		8,000,000.00	000	00.000,000,62	-25.000.000.00		10,000,000.00		25,000,000.00		-25,000,000.00		15,000,000.00		-15,000,000.00		5,000,000.00		5,000,000.00		2,000,000.00		10,000,000.00		2,000,000.00		TO,000,000.00		-10,000,000.00		2,000,000.00		5,000,000.00		10,000,000.00	
OUSDOT,	COUPON	1	5.125	5.125	4.179	5.125	4.169	2.625	4.313	4.625	4.316	4 740	4.730	4.740	4.580	4.631	4.800	4.801	4.800	4.801	4.750	4.751	4.750	4.751	4.100	4.187	4.540	4.646	4.110	4.197	3.250	4.415	4.660	4.714	4.730			4.732	4.540	4.641	4.540	4.645	4.875	
ODDTOO,	TXN	1	PURC	PURC		PURC		PURC		PURC	D'ALL		TAM		PURC		PURC		MAT		PURC		MAT		PURC		PURC		PURC		PURC		PURC		PURC		MAT		PURC		PURC		PURC	
ONDS: OOO	TRADE/ SETTLE	1	10/01/07	10/02/07	10/02/07	10/01/07	10/02/01	10/02/01	10/60/01	10/09/01	10/10/01	10/07/07	10/18/01	10/18/07	10/02/01	10/60/01	10/10/01	10/11/01	10/11/01	10/11/01	10/11/01	10/11/01	10/12/01	10/12/01	10/11/01	10/11/01	10/11/01	10/11/01	10/11/01	10/11/01	10/11/01	10/12/07	10/11/01	10/12/07	10/17/07	10/12/07	10/15/07	10/12/07	10/11/01	10/12/01	10/11/01	10/12/07	10/12/01	
FON	MATURITY /ENTRY		80/08/90	10/09/01	10/09/07	80/08/90	10/60/01	05/15/08	10/60/01	03/31/08	10/09/01	10/00/01	10/60/01	11/05/07	01/04/08	10/60/07	10/11/01	10/11/01		11/02/01	10/17/01	10/11/01		11/05/07	04/10/08	10/11/01	04/09/08	10/11/01	04/10/08	10/11/01	08/12/08	10/11/07	80/60/TO	10/11/07	10/12/07	10/17/07	20/20/20	11/05/07	04/02/08	10/17/07	04/09/08	10/12/07	05/31/08	
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### æ FRANCISCO 415-554-44 SAN DETAIL TRANSACTION REPORT DANIEL DALY 0 CITY/COUNTY M

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\* ACTIVE TRANSACTIONS

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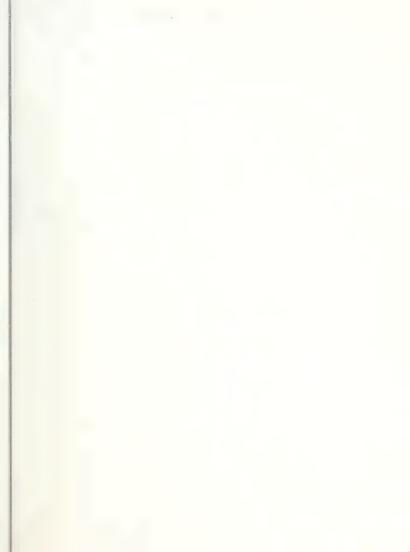
PAGE: 4 RUN: 11/05/07 09:49:05 (GAIN) /LOSS SETTLEMENT -29,996,041.67 30,000,000.00 -25,000,000.00 -7,835,586.67 -10,280,295.86 -5,078,184.44 .25,000,000.00 -25,000,000.00 -714,561.89 -1,244,083.67 -274,125.97 -24,996,736.11 -3,958.33 (INTEREST) PREM / (DISC) AMORT/ (ACCRET) BOOK VALUE 10,280,295.86 25,000,000.00 274,125.97 24,996,736.11 -24,996,736.11 29,996,041.67 -3,958.33 -29,996,041,67 7,835,586.67 -164,413.33 280,295.86 5,078,184.44 78,184.44 25,000,000.00 714,561.89 -15,438.11 1,244,083.67 -25,916.33 -2,874.03 49,004,055.56 -995,944.44 PAR VALUE ORIGINAL FACE 30,000,000.00 -30,000,000,00 25,000,000.00 8,000,000.00 10,000,000.00 5,000,000.00 25,000,000.00 25,000,000.00 730,000.00 1,270,000.00 277,000.00 25,000,000.00 -25,000,000.00 50,000,000.00 - FIXED INCOME FUNDS: 000100, 005001, 009702 TO 10/31/07 SETTLEMENT DATE BASIS 4.750 4.800 4.800 .180 4.268 4.875 1.250 5.000 4.334 4.800 .800 4.800 800 060. .274 4.090 1.121 090. .103 700 .701 700 701 .940 020 COUPON TYP YIELD TXN PURC MAT MAT 10/01/07

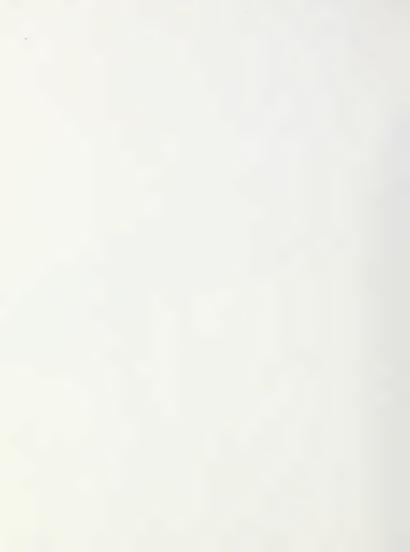
-50,335,258.15 -24,940,125.00 -14,761,395.83 24,940,125.00 2,581,844.43 49,185,125.00 -814,875.00 -203,029.72 50,335,258,15 335,258.15 -59,875.00 50,000,000.00 14,761,395.83 -238,604.17 9,840,930,56 81,844.43 00 9,860,000.00 50,000,000.00 15,000,000.00 10,000,000,00 50,000,000.00 25,000,000. 4.125 .790 .801 800 .800 405 .476 405 476 5.625 4.770 1.849 4.335 4.426 PURC PURC PURC PURC PURC PURC 04/11/08 10/22/07 PURC 10/16/07 10/15/07 11/06/07 10/16/07 11/16/07 10/11/07 11/14/07 10/17/07 04/11/08 10/11/01 01/11/08 10/11/01 04/17/08 10/18/07 02/29/08 10/19/07 05/15/08 10/22/07 02/22/08 10/22/07 10/16/07 10/16/07 10/16/07 10/16/01 10/16/07 10/11/01 10/16/07 10/16/07 07/31/08 10/17/07 10/18/01 10/11/07 10/18/07 10/18/01 10/11/01 10/11/07 10/18/07 10/18/07 10/17/07 10/18/01 10/18/01 10/13/01 10/18/01 08/15/08 10/18/07 10/18/01 10/18/07 10/18/07 10/18/07 10/11/01 10/19/07 10/19/07 10/22/07 10/22/07 10/23/07 10/12/01 10/16/01 10/11/01 10/11/01 10/22/07 10/22/07 BANK BROK MATURITY TRADE/ SETTLE 04/10/08 10/16/01 10/18/01 10/18/07 11/05/07 11/01/07 02/29/08 10/11/01 10/12/01 11/02/01 05/31/09 10/11/01 10/11/01 04/11/08 10/11/01 11/05/07 10/18/01 CASH DATE /ENTRY 40 40 40 41 40 40 41 41 40 40 40 40 41 40 40 13 19 19 13 Д Ω 41851 BANK OF AMERICA C 41859 BANK OF AMERICA C 41838 BANK OF AMERICA C DESCRIPTION/POOL# 41839 WELLS FARGO N C 41846 WELLS FARGO NCD 41847 WELLS FARGO NCD 41855 WELLS FARGO NCD U 41854 WELLS FARGO 41856 FREDDIE MAC 41857 FREDDIE MAC 41861 F H L B 41845 T NOTE 41849 T BILL 41852 T BILL 41853 T NOTE 41840 T BILL T NOTE 41848 T BILL 41850 T BILL 41858 T NOTE MEMO ellen USER

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FUNDS: 000100, 005001, 009702

BANK BROK MATURITY

DESCRIPTION/POOL#

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\* ACTIVE TRANSACTIONS

CASH DATE /ENTRY

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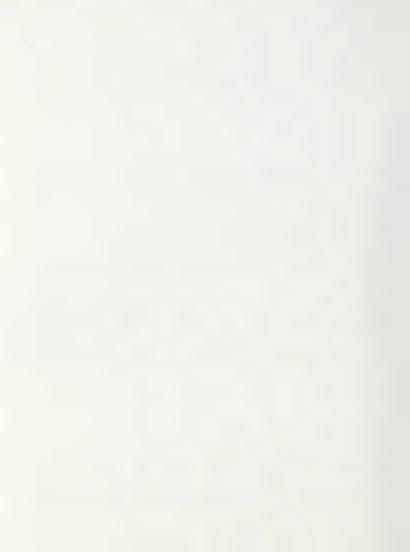
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CITY/COUNTY OF SAN FRANCISCO
MR. DANIEL DALY 415-554-4487
DETAIL TRANSACTION REPORT - FIXED INCOME
10/01/07 TO 10/31/07

PAGE: 6 RUN: 11/05/07 09:49:05	(GAIN)/LOSS SETTLEMENT	-4,673,996.25
RUN: 11,	BOOK VALUE (INTEREST) SM / (DISC) AMORT/(ACCRET)	
	PAR VALUE BOOK VALUE (INTEREST) ORIGINAL FACE PREM / (DISC) AMORT (ACCRET)	4,673,996.25
DETAIL TRANSACTION REPORT - FIXED INCOME 10/01/07 TO 10/31/07 SETTLEMENT DATE BASIS FUNDS: 000100, 005001, 009702	PAR VALUE ORIGINAL FACE	19 40 01/17/08 10/17/07 PURC 4.060 4,723,000.00 4,673,996.25 11/02/07 10/17/07 4.103 4.99
L TRANSACTION REPORT - FIXED 10/01/07 TO 10/31/07 SETTLEMENT DATE BASIS FUNDS: 000100, 005001, 009702	TYN COUPON TYP YIELD	PURC 4.060
AIL TRANSACTI 10/01/0 SETTLEM FUNDS: 000	RITY TRADE/ RY SETTLE	01/17/08 10/17/07 11/02/07 10/17/07
DET	BANK BROK MATURITY TRADE/ TYN COUPON CASH DATE / ENTRY SETTLE TYP YIELD	19 40 01/1 11/0
* ACTIVE TRANSACTIONS *	INV # DESCRIPTION/FOOL# BANK BROK MATURITY TRABE/ TYN COUPON PAR VALUE BOOK VALUE (INTEREST) (GAIN)/LOSS USER, MENO. CASH DATE BROK MATURITY SETTLE TYP YIELD (RIGINAL PACE PREM / GLISC) AMORT/LACCHET) SETTLEMENT	41882 T BILL len
* ACTIV	INV # USER	41882 ellen



# CITY/COUNTY OF SAN FRANCISCO NR. DANIEL DALY 415-554-4487 DETALTARASACTION REPORT - FIXED INCOME 170/107 TO 1/031/07 REPORT GRAND TOTALS

\* ACTIVE TRANSACTIONS \*

PAGE: 7 RUN: 11/05/07 09:49:05



CITY/COUNTY OF SAN FRANCISCO

N.R. DANIEL DALY 415-584-4487

DENAL TRANSACTION REPORT - FIXED INCOME

10/10/T TO 1/21/77

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\* ACTIVE TRANSACTIONS \*

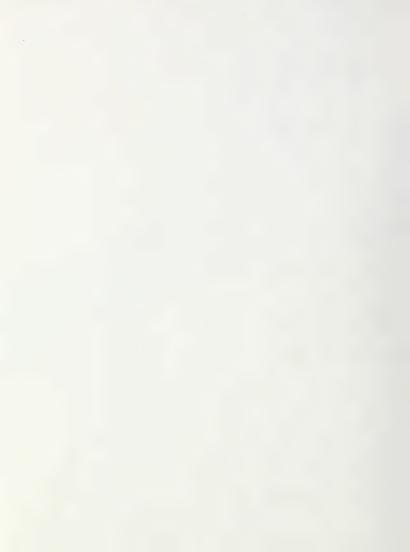
POOLED FUNDS

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FUND:

PAGE: 8 RUN: 11/05/07 09:49:06

(GAIN)/LOSS SETTLEMENT		45,638.89	22,604.17	46,930.56	46,069.44	46,069.44
(INTEREST) AMORT/ (ACCRET)	-45,638.89	-22,604.17	-46.930 56	-46,069.44	-46,069.44	
N/POOL# BANK BROK MATURITY TRADB/ TXN COUDON PAR VALUE BOOK VALUE CASH DAYE /ENTRY SETTLE TYP YIELD ORIGINAL FACE FREM ( DISC)						
TXN COUPON TYP YIELD	INTR 5.300	5.300 INTR 5.250	5.250 TNTR 5.450	Ĕ	5.350 INTR 5.350	5.350
TRADE/ SETTLE	10/31/01	10/31/07	10/31/07	10/31/07	10/31/07	10/31/07
MATURITY /ENTRY	01/02/08 10/31/07 INTR	10/31/07 11/05/07 10/31/07 19 01/19/08 10/31/07 INTR	10/31/07 11/05/07 10/31/07	10/31/07 11/05/07 10/31/07 1NTR 19 04/17/08 10/31/07 INTR	10/31/07 11/05/07 10/31/07 19 06/07/08 10/31/07 INTR	10/31/07 11/05/07 10/31/07
BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	19	10/31/07	10/31/07	10/31/07	10/31/07	10/31/01
DESCRIPTION/POOL# E	41528 CITIBANK PTD 270491061 19	llen 41554 FIRST NATL BK PUBLIC T	len	len 41640 CITIBANK PTD 270491285	len 41663 citibank ptd 270491400	
INV # USER	41528	ellen 41554	ellen	ellen 41640	ellen 41663	ellen



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SETTLEMENT (GAIN) / LOSS (INTEREST) PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) DETAIL TRANSACTION REPORT - FIXED INCOME 10/01/07 TO 10/31/07 REPORT GRAND TOTALS ASSETS (DISCOUNT) BOOK VALUE ORIGINAL FACE VALUE C M PAR VALUE \* ACTIVE TRANSACTIONS \* TYPE/ WEIGHTED TXN# YIELD PAR

-207,312.50

5.350

2 INTR \_



### CITY AND COUNTY OF SAN FRANCISCO.

### OFFICE OF THE TREASURER



GAVIN NEWSOM MAYOR José Cisneros TREASURER

Newlin Rankin CHIEF INVESTMENT OFFICER

December 21, 2007

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco. Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to November 30, 2007:

 Pooled
 All

 Interest Received
 \$76,176,603
 \$76,176,603

 Total Net Earnings
 \$70,178,127
 \$70,348,73

 Earned Income Yield
 5.156%
 5.155%

 Average Age of Portfolio
 96 Days
 99 Days

Total cost of the securities on hand as of November 30, 2007 was \$3,204,913,204 with a market value of \$3,246,437,796 plus fixed assets accrued interests of \$11,188,811. The earned income yield for the month of November 2007 is 4.957%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of November 30, 2007. A review of the investments of November, 2007 showed that the portfolio held a single issuer's Commercial Paper in an amount of 10.83% of the portfolio, which is greater than the 10% amount specified in California Code. As of the date of this report, this technical non-compliance has been corrected through normal trading activity. Other than this one instance, investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx
Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies

DOCUMENTS DEFI

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478



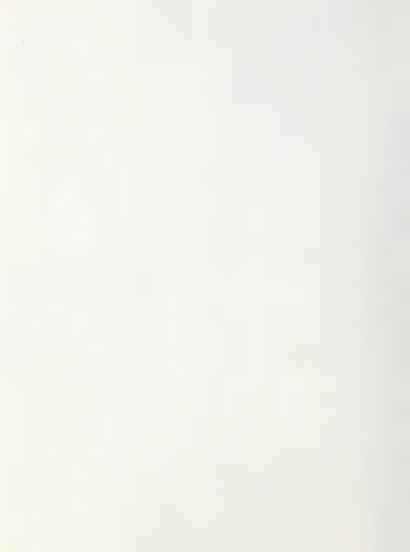
## CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/07 THROUGH 11/30/07

PAGE: 1 RUN: 12/20/07 10:13:08

ALL FUNDS

	ASSETS	ASSETS LIABILITIES LIABILITIES	ASSETS LIME DEPOSITS	SPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	75,119,858.91	00.	1,056,744.34	N/A	76,176,603.25
TOTAL NET EARNINGS THIS PERIOD:	69,291,533.22	00.	1,057,203.86	N/A	70,348,737.08
AVERAGE DAILY PORTFOLIO BALANCE:	3,209,284,867.65	00.	46,474,509.80	N/A	N/A 3,255,759,377.45
EARNED INCOME YIELD THIS PERIOD:	5.151	000.	5.427	N/A	5.155
END OF PERIOD PORTFOLIO BALANCE:	3,159,713,204.29	00.	45,200,000.00	N/A	3,204,913,204.29
CURRENT AMORTIZED BOOK VALUE:	3,160,935,724.56	00.	45,200,000.00	N/A	3,206,135,724.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.938	000.	5.421	N/A	4.945
WEIGHTED AVERAGE DAYS TO MATURITY:	98.54	00.	99.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	98.54	00.	99.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.155



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### 415-554-4487 FRANCISC SAN NEWLIN RANKIN 0 TY/COUNTY CHO M R

Ŋ FOLIO STATISTIC 7/01/07 THROUGH 11/30/07 ORTFOLIO

PAGE: 1 RUN: 12/20/07 10:12:03

PAGE:

POOLED FUNDS

N/A N/A 76,176,603.25 70,178,126.79 N/A 3,247,009,204.96 5.156 3,168,924,516.43 3,170,147,036.00 4.949 TOTAL N/A N/A N/A N/A N/A N/A N/A ----- TIME DEPOSITS -----LIABILITIES 46,474,509.80 5.427 45,200,000.00 45,200,000.00 5.421 99.27 1,056,744.34 1,057,203.86 ASSETS ----- GOV'T SECURITIES -----00. 00. 00. 000 00. 00. 00. LIABILITIES 5.152 3,124,947,036.70 4.942 3,200,534,695.15 3,123,724,516.43 95.73 95.73 75,119,858.91 69,120,922.93 ASSETS WEIGHTED AVERAGE YIELD AT END OF PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD: NET PORTFOLIO YIELD, 365-DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY: AVERAGE DAILY PORTFOLIO BALANCE: END OF PERIOD PORTFOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD: FOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:



### 1 4 1 5 - 5 5 4 - 4 4 8 FRANCISCO CITY/COUNTY OF SAN MR. NEWLIN RANKIN

PORTFOLIO STATISTICS 11/01/07 THROUGH 11/30/07

PAGE: 1 RUN: 12/20/07 10:11:03

ALL FUNDS

	GOV'T SE	GOV'T SECURITIES	TIME DEPOSITS	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,714,443.52	00.	201,037.50	N/A	2,915,481.02
TOTAL NET EARNINGS THIS PERIOD:	12,458,655.99	00.	201,388.61	N/A	12,660,044.60
AVERAGE DAILY PORTFOLIO BALANCE:	3,062,212,316.70	00.	45,200,000.00	N/R	3,107,412,316,70
EARNED INCOME YIELD THIS PERIOD:	4.950	000.	5.421	N/A	4.957
END OF PERIOD PORTFOLIO BALANCE:	3,159,713,204.29	00.	45,200,000.00	N/A	3,204,913,204.29
CURRENT AMORTIZED BOOK VALUE:	3,160,935,724.56	00.	45,200,000.00	N/A	3,206,135,724.56
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.940	000.	5.421	N/A	4.947
WEIGHTED AVERAGE DAYS TO MATURITY:	98.54	00.	99.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	98.54	00.	99.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.957



# CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 11/01/07 THROUGH 11/30/07

PAGE: 1 RUN: 12/20/07 10:09:22

FUND: 100 POOLED FUNDS

TOTAL	N/A 2,915,481.02	N/A 12,522,396.01	N/A 3,071,423,628.84	N/A 4.960	N/A 3,168,924,516.43	N/A 3,170,147,036.70	N/A 4.950	N/A N/A	N/A N/A	
DEPOSITS										
ASSETS LIABILITIES	201,037.50	201,388.61	45,200,000.00	5.421	45,200,000.00	45,200,000.00	5.421	99.27	99.27	
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ASSETS LIABILITIES	2,714,443.52	12,321,007.40	3,026,223,628.84	4.954	3,123,724,516.43	3,124,947,036.70	4.943	95.73	. 95.73	
	TOTAL INCOME RECEIVED IN THIS PERIOD:	TOTAL NET EARNINGS THIS PERIOD:	AVERAGE DAILY PORTFOLIO BALANCE:	EARNED INCOME YIELD THIS PERIOD:	END OF PERIOD PORTFOLIO BALANCE:	CURRENT AMORTIZED BOOK VALUE:	WEIGHTED AVERAGE YIELD AT END OF PERIOD:	WEIGHTED AVERAGE DAYS TO MATURITY:	WEIGHTED AVERAGE DAYS TO CALL:	

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NET PORTFOLIO YIELD, 365-DAY BASIS:



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208,606,427.90 651,935,820.40 5,000,000.00 430,544,546.95 195,333,244.59 419,234,910.56 445,006,916.67 PAGE: 1 RUN: 12/20/07 10:04:51 BOOK VALUE 448,000,000.00 199,860,000.00 435,000,000.00 445,000,000.00 200,000.00 PAR VALUE BOOK PRICE 97.937 99.914 4.550 100.000 96.104 97.735 96.376 98.175 5.077 100.002 4.565 100.000 5.350 100.000 4.780 5.081 4.279 4.597 5.079 5.008 TRDNG YIELD INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 11/30/07 5.350 RATE 4.363 4.565 4.550 4.671 4.728 5.077 4.191 4.883 4.896 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS 25.09%(C) .01%(C) 1.40%(C) 6.51%(C) 20.34%(C) .16%(C) 13.43%(C) 6.09%(C) 13.08%(C) 13.89%(C) (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY (Inv Type) 43 FEDERAL HOME LOAN DISC NOTES (Inv Type) 22 FEDERAL HOME LOAN BANK (Inv Type) 1010 PUBLIC TIME DEPOSIT (Inv Type) 81 COMMERCIAL PAPER DISC Ξ (Inv Type) 41 FNMA DISCOUNT NOTES (Inv Type) 44 FMC DISCOUNT NOTES (Inv Type) 91 NEGOTIABLE C.D.'S (Inv Type) 11 TREASURY BILLS (Inv Type) 12 TREASURY NOTES

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(SIRPT)

PAGE: 1	RUN: 12/19/07 17:43:31			
MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY	INVESTMENTS OUTSTANDING AS OF 11/30/07	MAJOR SORT KEY IS ICC#	STORE STREET HAMBIETES

BOOK VALUE	24,438,906.25	274,125.97	4,673,996.25	4, 674, 066 . L1	48.940.861.11	9,801,233.33	4,898,383,33	4,901,852,78	14,706,106.25	9,804,070.83	7,843,453.33	4,901,789.58	4,896,361.11	4,896,108.33	7,835,586.67	714,561.89	1,244,083.67	000 606 407 000	200,000,427.30	 1,009,816.58	5,057,370.92	5,057,965.35	24,980,583.50	1,006,487.77	4,932,226.56	4,943,359.38	5,939,765.63	3,960,000.00	14,974,218.75	14,974,218.75	14,974,218.75	14,974,218.75	49,828,125.00	49,828,125.00	49,828,125.00	49,828,125 00	9,972,265.61	9,972,656.25	B. 030, 670 64	8,021,598.36	F. UEA, 45% 29	6,637,668.81	4 464 15, e.s.
PAR VALUE SHARES	25,000,000.00	277,000.00	00.000.000	00.000,000,00	50,000,000,00	10,000,000.00	5,000,000.00	5,000,000.00	15,000,000.00	10,000,000.00	8,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	8,000,000.00	730,000.00	1,270,000.00	010 000 000 010	P. F. C.	1,000,000.00	5,000,000.00	5,000,000.00	25,000,000.00	1,000,000.00	5,000,000.00	5,000,000.00	6,000,000.00	4,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	10,000,000.00	10,000,000.00	8,000,000.00	8,000,000.00	8,000,000.00	6,600,000.00	5,000,000.00
BOOK	97.756	98.962	00.00	000.00	97.882	98.012	97.968	98.037	98.041	98.041	98.043	98.036	97.927	97.922	97.945	97.885	97.959	07 037		100.982	101.147	101.159	99.922	100.649	98.645	98.867	98.996	000.66	99.828	99.828	99.828	99.828	99.626	99.66	99.686	99.686	99,723	99.727	100.258	100.270	100.267	100.571	99.883
TRDNG	4.833	4 103	4 281	4.281	4.281	4.102	4.103	4.049	4.065	4.065	4.059	4.075	4.187	4.197	4.268	4.274	4.121	0 2 2 2 4			3.861 1	3.856 1		4.137	5.073	5.071	4.929	4.921	4.716	4.716	4.716	4.716	4.807	4.807	4.807	4.807	5.031	5.026	4.213 1	4.285 1			5.022
CUPN	4.725	4.060	4 190	4.190	4.190	4.020	4.020	3.970	3.985	3.985	3.980	3.995	4.100	4.110	4.180	4.090	4.090	4 101	4 . 4 . 4	4.375	4.375	4.375	4.375	4.375	3.000	3.000	3.000	3.000	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.625	4.875
SAF/ PURP	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000			000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000
PURCHASE	07/30/07	10/11/01	10/17/07	10/90/60	10/90/60	09/10/01	09/13/07	09/24/07	09/25/07	09/25/07	09/25/07	09/25/07	10/11/01	10/11/01	10/16/01	10/18/01	10/18/01	(0)		09/14/07	09/24/07	09/25/07	01/31/06	09/11/01	06/14/07	07/24/07	08/03/07	08/03/07	02/28/06	02/28/06	02/28/06	02/28/06	03/31/06	03/31/06	03/31/06	03/31/06	07/24/07	07/24/07	10/05/01	10/60/01	10/10/01	10/26/07	07/24/07
MATURITY (TICKER)	01/17/08		80/17/70			80/90/60	03/13/08	03/20/08 09/24/07	03/20/08 09/25/07	03/20/08 09/25/07	03/20/08	03/20/08 09/25/07	04/10/08 10/11/07	04/10/08 10/11/07	04/10/08 10/16/07	04/17/08 10/18/07	04/17/08 10/18/07	0 812		12/31/07	12/31/07	12/31/07	01/31/08	01/31/08	02/15/08	02/15/08	02/15/08	02/15/08	02/29/08	02/29/08	02/29/08	02/29/08	03/31/08	03/31/08	03/31/08	03/31/08	03/31/08	03/31/08	03/31/08	03/31/08	03/31/08 10/10/07	03/31/08 10/26/07	04/30/08
FUND NO.	100				100	100	100	100	100								100				100	100	100	100	100	100	100	100			100	100		100	100	100	100	100	100	100	100		100
CUSIP	912795033	912/95033	912795024	912795D24	912795D24	912795D24	912795D32	912795D40	912795D40	912795D40	912795D40	912795D40	912795D73	912795D73	912795D73	912795D81	912795D81	BILLS		912828ER7	912828ER7	912828ER7	912828EU0	912828EU0	912828AT7	912828AT7	912828AT7	912828AT7	912828EY2	912828EY2	912828EY2	912828EY2	912828EZ9	912828EZ9	912828EZ9	912828EZ9	912828EZ9	312828EZ5	912828EZ9	912828EZ9	912828EZ9	912828EZ9	912828FC9
DESCRIPTION	T BILL	T BILL	· E	· [-	T BILL	T BILL	T BILL	T BILL	T BILL	Н	Н	Н	Н	$\vdash$	H	T BILL	T BILL	SHBTOTAL (Inv Type) 11 TREASHRY	THE PARTY OF THE PARTY AND THE PARTY NAMED IN COLUMN TWO IS NOT THE PARTY NAMED IN COLUMN TO THE PARTY	T NOTE	T NOTE	T NOTE	T NOTE (99.30)		(98.	T NOTE (98.28)	T NOTE (99.00)	T NOTE (99.00)	T NOTE (99.27)	T NOTE (99.27)	T NOTE (99.27)	T NOTE (99.27)	T NOTE (99.21)	T NOTE (99.21)	T NOTE (99.21)	T NOTE (99.21)	T NOTE (99.23)	T NOTE (99.23)	T NOTE	E	F-	H	T NOTE (99 29)
INVSMT NO.	41722	41882	41770	41771	41772	41776	41780	41794	41796	41797	41798	41799	41825	41827	41840	41848	41849	втотат.		41782	41792	41800	41089	41784	41664	41703	41729	41730	41134	41135	41137	41138	41214	41215	41216	41219	41708	41709	41805	41808	41819	41872	41701
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INVSWT	н	INVESTMENTS OUTSTANDING AS OF 11/30/07 MAJOR SORT KEY IS ICC#	T M E N T I N V E N NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	AS OF	INVENTOR NGAS OF 11/30/C	Y .0.		RUN: 12)	RUN: 12/19/07 17:43:31
DESCRIPTION  T NOTE (99.  T NOTE (99.  T NOTE (99.  T NOTE (99.		INVESTMENTS O	C SORT KEY	AS OF IS ICC	11/30//	20			
DESCRIPTION 2 T NOTE (99. 1 T NOTE (99. 7 T NOTE (99.		SELTL	SETTLEMENT DATE BASIS	BASIS					
T NOTE (99. T NOTE (99. T NOTE (99.	CUSIP	FUND MATURITY NO. (TICKER)	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
T NOTE (99. T NOTE (99.	912828FC9	100 04/30/08	8 07/24/07	000	4.875	5.022	99.883	5,000,000.00	4,994,140.63
T NOTE (99.	912828FC9	100 04/30/08		000		4.051 1	100.414	5,300,000.00	5,321,945.31
T NOTE (99.	912828DT4				3.750	5.009	800.66	5,000,000.00	4,950,390.63
TOUR TOUR	912828DT4					5.014	99.004	10,000,000.00	9,900,390.63
I NOID (23.	912828DT4					4.869	99.137	5,000,000.00	
T NOTE (98.	912828AZ3					4.857	98.285	5,000,000.00	4,914,257.81
T NOTE (98.	912828AZ3					4.901	98.270	6,000,000.00	5,896,171.88
T NOTE	912828AZ3					4.906	98.266	5,000,000.00	4,913,281.25
H	912828AZ3					4.906	98.266	4,000,000.00	3,930,625.00
41/86 T NOTE	917828DT4	100 05/15/08	10/07/07	000	3.750	4.385	99.590	5,000,000.00	4,979,492.19
· E	912827486						100.000	00.000,000,00	0,000,101.23
- ⊩	912828FG0						100 215	10 000 000 00	10 021 484 38
H	912828FG0						100.445	5,000,000,00	5.022,265.63
41887 T NOTE	912828FG0	100 05/31/08		000			100.488	5,000,000.00	5,024,414.06
41803 T NOTE	912828FJ4	100 06/30/08	3 10/02/07	000	5.125	4.174 ]	101.993	7,000,000.00	7,139,488.79
41814 T NOTE	912828FJ4	100 06/30/08	3 10/02/07	000	5.125	4.179 1	101.989	5,000,000.00	5,099,439.54
41816 T NOTE	912828FJ4	100 06/30/08	3 10/02/07	000	5.125	4.179 1	101.989	4,000,000.00	4,079,551.63
E	912828FJ4						101.997	10,000,000.00	10,199,660.33
E	912828FM7						101.564	5,000,000.00	5,078,184.44
H	912828FM7						102.027	5,000,000.00	5,101,358.70
Н	912828BG4						99.555	10,000,000.00	9,955,519.71
H	912828EC0						100.671	50,000,000.00	50,335,258.15
H	912828FR6		3 10/25/07				101.393	10,000,000.00	10,139,285.71
н	912828FT2						100.962	2,000,000.00	2,019,240.95
F4 I	912828FT2	100 09/30/08					100.966	2,000,000.00	2,019,319.08
#18/8 I NOIE	912828712	100 09/30/09	10/TE/01 80/05/00	000		1 186.6	100.962	2,000,000.00	2,019,240.95
	912828712		3 10/31/07		4.625		900.366	2,000,000.00	2,019,319.08
T NOTE	010000010					2000	000000	000,000,000	# , 3 to , 3 Ct . 7 4
T NOTE	01707070					4 000	90.000	E 000 000 000 00	4 015 175 74
T NOTE	912828216					4 901	98 311	2000,000,000	4 915 567 37
T NOTE	912828BT6					4.668	98.818	8.000.000.00	7.905.461.07
T NOTE	912828BT6					4.583	98.915	5.000.000.00	4.945.725.54
E	912828GB0					5.038	99,570	20,000,000.00	19,914,062,50
T NOTE	912828FE5						101.609	5,000,000,00	5.080.468.75
F	912828GT1		05/31/09 10/16/07	000			100.965	10,000,000,00	10.096.484.38
41862 T NOTE	912828GY0		07/31/09 10/23/07	000		3.864 1	102.341	5,100,000.00	5,219,384.00
SUBTOTAL (Inv Type) 12 TREASURY NOTES	NOTES	20.34%(C)	1 % (C)	4	4.363	4.597	99.914	652,500,000.00	651,935,820.40
41895 F H L B INT BEARING	3133XND71	100 11/28/08 11/27/07	3 11/27/07	000	4.550	4.550	4.550 100.000	5,000,000.00	5,000,000.00
SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK	OME LOAN BANK	.16	.16%(C)	-7	4.550	4.550	4.550 100.000	5,000,000.00	5,000,000.00

19,505,138.89

97.526

5.090 5.219

100 01/02/08 07/11/07 000

313588RG2

A 41682 Fannie Mae



CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(SIRPT)

RUN: 12/19/			
RUN:			PAR VALUE
			PAR
			BOOK
/07			TRDNG
11/30	*		CUPN
INVESTMENTS OUTSTANDING AS OF 11/30/07	MAJOR SORT KEY IS ICC#	SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE SAF/ CUPN

	BOOK VALUE	33,670,875.00	24,335,000.00	9,744,086.11	14,586,300.00	35,294,320.56	19,116,177.78	23,939,062.50	23,912,166.67	23,898,611.11	47,744,708.33	14,327,700.00	24,321,625.00	23,845,416.67	24,176,916.67	590,	4,890,913.89	4,885,869.44	4,886,500.00	5,872,200.00		00.010,110,001	9,867,972.22		4,942,397.22	9,791,155.56	24,376,856.25	24,382,068.06	11,730,558.33	44,012,250.00	0 656 070 00	24.214.340.28	12,690,870.83	195, 333, 244, 59	40,280,578.33	38,601,400.00	24,616,555.46				14,389,541.67
	PAR VALUE SHARES	35,000,000.00	25,000,000.00	10,000,000.00	15,000,000.00	37,000,000.00	20,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	50,000,000.00	15,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	50,000,000.00	5,000,000.00	5,000,000.00		6,000,000.00	000000000		10,000,000.00	000	000	10,000,000.00	25,000,000.00	25,000,000.00	12,000,000.00	000	0 .000,000.00 8 860 000 00	25.000.000.00	13,000,000.00	199,860,000.00	42,000,000.00	40,000,000.00		000	000	10,000,000.00	15,000,000.00
	BOOK	96.203	97.340	97.441	97.242	95.390	95.581	95.756	95.649	95.594	95.489	95.518	97.287	95.382	96.708	281.28	97.818	97.717	97.730	97.870	104	1	98.680	98.893	98.848	97.912	97.507	97.528	97.755	97.805	97.765	96.857	97.622	97.735	 92.906	96.504	98.466	94.686	97.578		95.930
	TRDNG	5.093	5.178	5.224	5.183	5.147	5.106	5.065	5.102	5.105	5.016	5.088	4.996	5.127	5.150	5.090	4.641	4.646	4.645	4.353	000		4.966	4.631	4.714	2. T88	5.141	5.126	4.725	4.400	4 406	4.827	4.497	4.780	5.245	5.176	5.007	5.200	5.196	5.193	5.108
#S	CUPN			5.090	5.040	4.910	4.880	4.850										4.540	4.540	4.260	4 000	0 1	4.900	4.580	4.660	5.080	5.013				4 335		4.390	4.671							4.900
E BASI	SAF/ PURP	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000	000			000	000	000	000	000	000	000	000	000	000	000								000
SETTLEMENT DATE BASIS	MATURITY PURCHASE (TICKER) DATE															03/28/08 04/05/07				04/30/08 11/02/07	13 438 (0)									03/19/08 09/21/07	04/04/08	04/15/08 08/17/07		(C) 860.9		12/07/07 03/30/07					01/22/08 03/29/07
	FUND NO.	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	007	007	DOT	100			100	100	100	TOO	100	007	007	00T	100	100	100	NOTES	100	100	100	100	100	100	100
	CUSIP		313588RR8	313588RW7				DI 313588SN6	313588SR7			DI 313588TC9	313588TV7	313588UK9		313588UM3	313588788	313588701	313588VUI	313588WF8	COTTAIN MOTES		313384QB8	313384RJ0	313384RP6	313384KQ4	313384SF7	313384SF7	313384TX/	313384UM9	313384VD0	313384V09	313384709	FEDERAL HOME LOAN DISC		D 313396QE6	313396QE6	313396ОНЭ	313396009		D 3133965C8
	No	TE MTG ASSN DI	643	6-3		MTG ASSN		NS				IL MTG ASSN		DUNT NOTES	A COURT	MIG ANN	vi r	vi r	*1	(*)	41 KNMA DISCOUNT NOTES													43	MTG	LLN MTG CORP	A.C.	MAC	MAC	MAC	FEDL HOME LLN MTG CORP
	DESCRIPTION	FEDERAL NATL	FANNIE MAE	FANNIE MAE	FANNIE MAE	FEDERAL NATL	FEDERAL NATL	FEDERAL NA	FNMA DISCOUNT NOTES			FEDERAL NA	FANNIE MAE	FNMA DISCOUNT	FANNIE MAE	PEDERAL NAIL	FANNIE MAE	PANNIE MAR		FANNIE MAE	(Thu Tune)	All the same	E H L B	١,	и . н :	- -	1 : E :	4 :	1 :	H H H		H	FHLB	(Inv Type)	FEDL HOME LLN	FEDL HOME LLN	FREDDIE MAC	FREDDIE MA	FREDDIE MA	FREDDIE MA	FEDT HOME
	INVSMT NO.			41691	41688	41579	41589		41599	41600	41588	41601	41746			A 41622	41835	4 41826	A 41836	A 41896	CHETOTEL		A 41756	A 41822	A 41833	41/4/	41721	41/2/	A 41/18	A 41/91	41861	A 41751	A 41813	SUBTOTAL (Inv		A 41615	A 41750	A 41673	A 41672	A 41695	A 41613



415-554-4487 ISCO FRANC SAN NEWLIN RANKIN 0 CITY/COUNTY MR

PAGE: 4 RUN: 12/19/07 17:43:31

INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 11/30/07

DAD VALUE ROOK MATHRITY PHRCHASE SAF/ CHPN TRONG MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS PUND

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Ĥ	INSAN				PUND	MATURITY	Dd		CUPN	TRDNG	BOOK	PAR VALUE	
	NO.	DESCRIPTION		CUSIP	NO.	(TICKER)	DATE	PURP	RATE	YIELD	PRICE	SHARES	BOOK VALUE
d	41565	FEDL HOME LLN	MTG CORP	D 313396SR5	100	02/04/08	02/08/07	000	4.967	5.227	95.019	50,000,000.00	47,509,601.
ď	41606	FEDL HOME LLN	MTG CORP	D 313396SR5	100			000	4.840	5.056	95.725	25,000,000.00	23,931,166.
ď	41748	FREDDIE		313396SY0	100			000	4.980	5.107	97.510	7,000,000.00	6,825,700.
ď	41856	FREDDIE		313396TS2	100			000	4.405	4.476	98.409		14,761,395.
K	41857	FREDDIE		313396TS2	100			000	4.405	4.476	98.409		9,840,930.
K	41714	FREDDIE MAC			100			000	4.940	5.112	96.638		15,462,088.
K	41620	FEDL HOME LLN	CORP		100			000	4.823	5.070	95.137	30,000,000.00	28,541,042.
d	41624	FEDL HOME LLN	MTG CORP	D 313396UZ4	100			000	4.915	5.167	95.126	32,000,000.00	30,440,306.
A	41757	FREDDIE		313396XQ1	100			000	4.580	4.748	96.463	10,000,000.00	9,646,322
A	41753			313396ZR7	100		08/23/07	000	4.606	4.811	95.739	25,000,000.00	23,934,862.
ď	41755	FREDDIE MAC		313396C50	100	08/18/08	08/27/07	000	4.690	4.919	95.349	16,000,000.00	15,255,853
1112	TATOTA	SHREOTEL (Inv Tune) 44 PMC DISCOUNT NOTES	ODSTG DW	MOTES		27.600 61	(5)		200 4		200 300	426 000 000	
		The court of the court of				00.0			0 1 1 1	100.0	20.370		#13,234,910.
ď	41888			90485LZ76	100	12/07/07	11/07/07	000	4.500	4.517	99.625	20,000,000.00	19,925,000.
K	41889	UNION BANK		90485LZ76	100		11/07/07	000	4.500	4.517	99.625	50,000,000.00	49,812,500.0
K	41726	UNION BANK		90485LZQ4	100			000	5.150	5.260	97.911	20,000,000.00	19,582,277.
K	41719			90485LZT8	100	12/27/07		000	5.170	5.284	97.846	45,000,000.00	44,030,625.0
K	41681	UNION		90485JA29	100			000	5.160	5.294	97.463	20,000,000.00	19,492,600.0
A	41686			90485JA29	100			000	5.200	5.330	97.559	50,000,000.00	48,779,444.4
d	41678		A C P	0660P0A45	100		_	000	5.190	5.330	97.376	27,000,000.00	26,291,565.0
ø	41898	J P MORGAN C		4662J0A77	100			000	4.850	4.878	99.434	15,000,000.00	14,915,125.0
ø	41725			90485JA94	100		_	000	5.130	5.251	97.692	20,000,000.00	19,538,300.0
ď	41901			91160AAJ1	100			000	4.740	4.777	99.223	20,000,000.00	19,844,633.
ø	41899		0.	4497W0AR9	100	01/25/08		000	4.890	4.934	99.117	40,000,000.00	39,646,833.3
K	41900	ING FUNDING C	0.	4497W0AR9	100			000	4.870	4.913	99.121	5,000,000.00	4,956,034.
K	41781			90485JB51	100		09/14/07	000	5.100	5.206	97.960	25,000,000.00	24,490,000.0
Ø	41787	7 BANK OF AMERICA	A C P	0660P0B51	100	02/05/08	09/19/07	000	4.830	4.922	98.135	50,000,000.00	49,067,541.6
A	41902			02635RB65	100			000	4.950	4.997	150.66	30,000,000.00	29,715,375.0
Ø	41743		A C P	0660P0B85	100			000	5.095	5.231	97.396	50,000,000.00	48,697,944.4
K	41777		TA C P	0660POBF9	100			000	5.250	5.373	97.710	25,000,000.00	24,427,604.
d	41859	BANK OF AMERI	A C P	0660P0BN2	100			000	4.770	4.849	98.370	50,000,000.00	49,185,125.0
A	41811			90485JBV4	100			000	4.680	4.774	98.037	25,000,000.00	24,509,250.0
æ	41769		A C P	0660P0C43	100	03/04/08	10/00/60	000	5.260	5.401	97.385	25,000,000.00	24,346,152.7
d	41779			90485JC43	100	03/04/08	09/13/07	000	5.100	5.228	97.549	30,000,000.00	29,264,750.0
d	41785			90485JC43	100	03/04/08	09/18/07	000	4.750	4.858	97.783	25,000,000.00	24,445,833.3
Ø	41866		A C P	0660P0C43	100	03/04/08	10/25/07	000	4.700	4.782	98.290	25,000,000.00	24,572,430.5
K	41903			4497W0C55	100			000	4.990	5.057	699.86	40,000,000.00	39,467,733.3
K	41802		4 C P	0660P0CJ0	100			000	000.	4.946	97.652	32,000,000.00	31,248,666.6
K	41883	UNION BANK C		90485JD18	100			000	4.400	4.483	98.142	10,000,000.00	9,814,222.3
K	41864	d D		4662J0DJ8	100			000	4.580	4.686	97.748	25,000,000.00	24,437,041.6
d i	41874	h 1		4662J0DP4	100			000	4.460	4.562		10,000,000.00	9,777,000.0
æ	41897	7 J P MORGAN CHASE	SE C P	4662J0E16	100	05/01/08	11/02/07	000	4.580	4.688	97.697	10,000,000.00	9,769,727.

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SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC



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(SIRPT)

PAGE: 5 RUN: 12/19/07 17:43:31 INVESTMENTS OUTSTANDING AS OF 11/30/07
INVESTMENTS OUTSTANDING AS OF 11/30/07
MAJOR SORT KEY IS ICC#
SETTLEMENT DATE BASIS Σ

NO. DES	NOTEGIGE	CA CASC	FUND	~	PURCHASE	SAF/	CUPN	TRDNG		PAR VALUE	
	CALFILON	COSTE	NO.	(TICKER)	DATE	PURP	RATE	YIELD	PRICE	SHARES	BOOK VALUE
			1			5 5			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
41886 WE	WELLS FARGO NCD	9497P6HB7	100	12/10/07 11/02/07	11/02/07	000	4.550	4.550	4.550 100.000	25,000,000.00	25,000,000.00
41626 BO	BOA NEGOTIABLE CD	06050GG46	100	12/28/07 04/09/07	10/60/10	000	5.285	5.285	5.285 100.000	50,000,000.00	50,000,000.00
_	BANK OF AMERICA NCD	06050GT59	100		10/10/60	000	5.440	5.440	100.000	50,000,000.00	50,000,000.00
	BANK OF AMERICA NCD	06050GT67	100		10/10/60	000	5.440	5.440	100.000	50,000,000.00	50,000,000.00
41783 BA	BANK OF AMERICA NCD	06050GV80	100		09/18/07	000	5.480	5.480	100.000	50,000,000.00	50,000,000.00
41790 BA	BANK OF AMERICA NCD	06050GX54	100	01/22/08	09/21/07	000	4.950	4.950	100.000	40,000,000.00	40,000,000.00
41890 BA	BANK OF AMERICA NCD	06050G3G3	100	02/13/08	11/15/07	000	4.800	4.800	100.000	20,000,000.00	20,000,000.00
41894 BA	BANK OF AMERICA NCD	06050G3M0	100	02/19/08	11/16/07	000	4.840	4.840		40,000,000.00	
41868 BA		06050G2F6	100	03/03/08		000	4.780	4.780		25,000,000.00	25,000,000.00
41804 BA	SANK OF AMERICA NCD	06050GY20	100	03/31/08	10/03/01	000	4.980	4.980	100.014	50,000,000.00	50,006,916.67
41891 BA	BANK OF AMERICA NCD	06050G3A6	100	05/08/08 11/08/07	11/08/07	000	4.630	4.630	100.000	10,000,000.00	10,000,000.00
41869 BA	BANK OF AMERICA NCD	06050G2C3	9702	11/13/08 10/25/07	10/25/07	000	4.600	4.600	100.000	35,000,000.00	35,000,000.00
BTOTAL (I	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	C.D.'S		13.89%(C)	(0)		5.077	5.077	100.002	445,000,000.00	445,006,916.67
41710 MI	41710 MISSION NAT BANK PTD		100	100 07/16/08 07/16/07	07/16/07	000	5.630	5.630	5.630 100.000	100,000.00	100,000.00
	SSION AREA CREDII ON		9	TT/03/00	10/20/77		0.000	3.300	0 1	FOO, 000, 000	
BTOTAL (I	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	IME DEPOSIT		.01%(C)	(C)		4.565	4.565	4.565 100.000	200,000.00	200,000.00
							1	1 1 1	1		
41528 CI	CITIBANK PTD 270491061		100	01/02/08 01/02/07	01/02/07	000	5.300	5.300	5.300 100.000	10,000,000.00	10,000,000.00
41554 FI	FIRST NATL BK PUBLIC TIM		100	01/19/08 01/19/07	01/19/07	000	5.250	5.250		5,000,000.00	5,000,000.00
41558 CI	CITIBANK PTD 270491111		100	01/25/08 01/25/07	01/25/07	000	5.450	5.450	100.000	10,000,000.00	10,000,000.00
41640 CI	CITIBANK PTD 270491285		100	04/17/08 04/18/07	04/18/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
41663 ci	citibank ptd 270491400		100	06/07/08 06/07/07	10/10/90	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
BTOTAL (I	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY 1.40%(C)	IME DEPOSIT	MONTHL	CY 1.40%	(C)		5.350	5.350	5.350 100.000	45,000,000.00	45,000,000.00
				REPORT TOTALS			10 10 10 10				-
				ASSETS	FIXED	ED	4.715	4.896	98.233	3,262,560,000.00	3,204,913,204.29



			MR. D	N E W L I N INVESTMEN	R A I	O F N K I ÆNTORY	S A N N WITH MA	COUNTY OF SAN FRANCIS CWLIN RANKIN 415-554-4 INVESTMENT INVENTORY WITH MARKET VALUE	487		PAGE: 1
	(RPTMKT)			INVESTME	NTS OU	SORT K	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 11/30/07 MAJOR SORT KEY IS ICC#		RUN: 12/19/	RUN: 12/19/07 17:41:14
prof.	INVEST	PURCH	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAPRICE SOURCE UNREALIZED LC	UNREALIZED GA
1	41722	T BILL		912795033	13	100	4.7250	25,000,000.00	24,906,250.00	406,875.00	60,468.
-	41850	07/30/07 T RILL	07/30/07 01/17/08 BILL.	912795/33	0 4 0	000	4.8335	24,438,906.25	99.625000000000	SUNGARD	4
	9		01/17/08		40	0000	4.1026	274,125.97	99.62500000000	SUNGARD	423.
ď	41882	T BILL 10/17/07	BILL 10/17/07 01/17/08	912795033	19	100	4.0600	4,723,000.00	4,705,288.75	23,969.23 SUNGARD	7,323.
ď	41770	T BILL		912795D24	13	100	4.1900	5,000,000.00	4,960,937.50	50,047.22	16,804.
A.	41771	T BILL	09/06/0/ 03/06/08 BILL	912795D24	19	100	4.2807	4,894,086.11 50,000,000.00	49,609,375.00	SUNGARD 500,472.22	168,041.
	1		09/06/07 03/06/08	6 6 1 7	40	000	4.2807	48,940,861.11	99.21875000000	SUNGARD	
ď	41772	T BILL 09/06/07	80/90/00	912795D24	0 T O	000	4.2807	48.940.861.11	49,609,375.00	500,472.22	168,041.
K	41776	T BILL		912795D24	19	100	4.0200	10,000,000.00	9,921,875.00	91,566.67	29,075.
	0		03/06/08	6	40	000	4.1015	9,801,233.33	99.21875000000	SUNGARD	
<	41/80	T BILL 09/13/07	Bibb 09/13/07 03/13/08	912/95D32	4 O	000	4.1034	4.898.383.33	4,956,250.00	44,108.33 SUNGARD	13,758.
Ø	41794	T BILL		912795D40	1.9	100	3.9700	5,000,000.00	4,954,687.50	37,494.44	15,340.
d	41796	09/24/07 T BILL	03/20/08	912795040	40	000	4.0495	4,901,852.78	99.09375000000	SUNGARD	96
:			09/25/07 03/20/08		45	000	4.0646	14,706,106.25	99.09375000000	SUNGARD	. 000
Ø	41797	H		912795D40	1.9	100	3.9850	10,000,000.00	9,909,375.00	74,165.28	31,138.
d	41798	09/25/07 T BILL	03/20/08	912795D40	19	100	3.9800	8,000,000,00	99.09375000000	59.257.78	24.788.
			03/20/08		8.7	000	4.0594	7,843,453.33	99.09375000000	SUNGARD	
A	41799	T BILL	00/00/00	912795D40	19	100	3.9950	5,000,000.00	4,954,687.50	37,175.70	15,722.
Ø	41825	T BILL		912795D73	13	100	4.1000	5,000,000.00	4,945,312.50	29,041.67	19,909.
	0	E	10/11/07 04/10/08	01000000	45	000	4.1868	4,896,361.11	98.90625000000	SUNGARD	0
<	/ 70T#	-	10/11/07 04/10/08	312/330/3	89	000	4.1972	4,896,108.33	98.90625000000	SUNGARD	T60'02
d	41840	Е		912795D73	1.9	100	4.1800	8,000,000.00	7,912,500.00	42,728.89	34,184.
			10/16/07 04/10/08		40	000	4.2677	7,835,586.67	98.90625000000	SUNGARD	
a	41848	T BILL	04/17/09	912795D81	1.9	5001	4.0900	730,000.00	721,559.38	3,732.29	3,265.
K	41849	E		912795D81	19	100	4.0900	1,270,000.00	1,255,315.63	6,265.49	4,966.
			10/18/07 04/17/08		40	000	4.1205	1,244,083.67	98.84375000000	SUNGARD	
	SUBTOT	AL (Inv Typ	SUBTOTAL (Inv Type) 11 TREASURY BILLS	9	6.51% (M)	1)	4.1906	213,000,000.00	211,335,625.01	2,049,138.63	680,058.
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INVESTMENTS OUTSTANDING AS OF 11/30/07 MAJOR SORT KEY IS ICC# CURR ACCR INT UNREALIZED GAIN

MARKET VALUE 25,046,875.00 100.1875000000 1,001,875.00 4,996,875.00 99.93750000000 4,996,875.00 5,996,250,00 99.93750000000 15,046,875.00 100.3125000000 15,046,875.00 15,046,875.00 15,046,875.00 50,234,375.00 100.4687500000 50,234,375.00 50,234,375.00 100.4687500000

PAR/SHARES

CPN RATE

FUND

BANK

PURCHASE MATURITY DATE

NUMBER 41089 41784 41664

01/31/08

NOTE (98.

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NOTE (98.28) NOTE (99.00) NOTE (99.00) NOTE (99.27) NOTE (99.27) NOTE (99.27) NOTE (99.27) NOTE (99.21) NOTE (99.21)

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UNREALIZED LOSS

PRICE SOURCE 365,574.05 SUNGARD 14,622.96 SUNGARD 44,021.74 SUNGARD 44,021.74 SUNGARD 52,826.09 SUNGARD 175,343.41 175,343.41 SUNGARD SUNGARD 391,734.97 SUNGARD 391,734.97 391,734.97

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		PAGE: 2	RUN: 12/19/07 17:41:14	
CITY/COUNTY OF SAN FRANCISCO	MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		The second secon
			(RPTMKT)	



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CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS

MARKET VALUE MARKET PRICE 10,018,750.00 100.1875000000 4,984,375,00 99,68750000000 5,981,250,00 99,68750000000 4,984,375.00 3,987,500.00 100.1875000000 9,968,750.00

PAR/SHARES

FUND SAFE

BANK BROK

PURCHASE MATURITY DATE DESCRIPTION

> NUMBER 41707 41723

RPTMKT

07/24/07 05/15/08 07/31/07 05/15/08

NOTE (99.00)

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NOTE (99.05) NOTE (98.10) NOTE (98.09) NOTE (98.09) NOTE (98.09)

RUN: 12/19/07 17:41:14

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9,900,390.63 5,000,000.00 4,956,835.94 6,000,000.00 5,896,171.88 5,000,000.00 4,913,281.25 4,000,000.00 3,930,625.00 4,979,492.19 10,000,000.00 9,900,781.25 2,500,000.00 2,520,703.13 10,000,000.00 10,021,484.38 5,022,265.63 5,024,414.06 7,000,000.00 7,139,488.79 5,000,000.00 4,000,000.00 4,079,551.63

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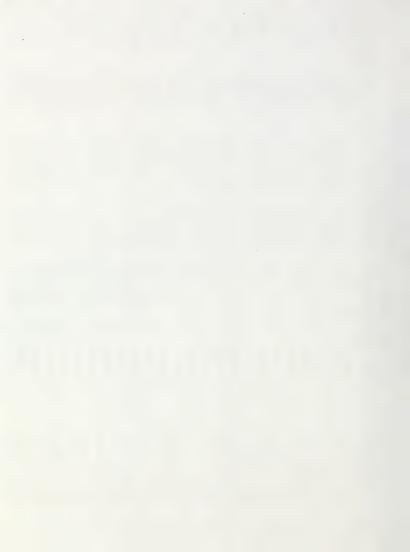
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	PAGE:
MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 11/30/07 MAJOR SORT KEY IS ICC# CPN RATE



PAGE:	RUN: 12/19/07 17:41:
CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN AT 415-554-4487 INVESTMENT INVENTORY MITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 11/30/07 MAJOR SORT KEY IS ICC#
	PTMKT)

		PAGE:	RUN: 12/19/07 17:41:1		
CITY/COUNTY OF SAN FRANCISCO	MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 11/30/07	MAJOR SORT KEY IS ICC#
			IKT)		

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CITY/COUNTY OF SAN FRANCISCO	MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 11/30/07	HOOT OF VIN WOOD GOT AM
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MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 11/30/07	MAJOR SORT KEY IS ICC#
		(RPTMKT)		

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CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS

MARKET VALUE MARKET PRICE

PAR/SHARES BOOK 2,000,000.00 2,019,319.08 5,000,000.00 4,918,301.74 10,000,000.00 9,835,822.23 4,915,176.74 5,000,000.00 4,915,567.37 8,000,000.00 5,000,000.00 20,000,000.00 19,914,062.50 5,000,000.00 5,080,468.75 10,096,484.38

FUND CPN RATE

YTM TR 4.6250 3.9764 3.3750 4.8598 .8657 .9072 .9013

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PURCHASE MATURITY DATE

10/31/07 09/30/08 07/23/07 12/15/08 07/23/07 12/15/08 07/23/07 12/15/08

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DESCRIPTION

INVEST NUMBER 912828FT2 912828BT6 912828BT6 912828BT6

9,140.62 113,281.25 227,343.75 116,406.25

15,669.40 SUNGARD 77,920.08 SUNGARD 155,840.16

> 5,014,062,50 100.2812500000 10,028,125.00 100.2812500000 5,014,062.50 100.2812500000 5,014,062.50 100.2812500000 8,022,500.00 100.2812500000

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SUBTOTAL (Inv Type) 12 TREASURY NOTES

41895 F H L B INT BEARING

11/27/07 11/28/08

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(Inv Type) 22 FEDERAL HOME LOAN BANK

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41579 FEDERAL NATL MTG ASSN DISC N

07/18/07 01/31/08

FANNIE MAE

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CITY/COUNTY OF SAN FRANCISCO M R. NEWLIN RANKINKIN 4 15 - 554 - 4487 INVESTMENT INVESTMENT HARKET VALUE

		MR. B	X /	R A I	O F N K I ENTORY	S A N N 4 1 WITH MAE	COUNTY OF SAN FRANCISC ILIN RANKIN 415-554-4.	4 8 7		PAGE: 5
1	RPTMKT)		INVESTME	NTS OU	TSTAND SORT K	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 11/30/07 MAJOR SORT KEY IS ICC#		RUN: 12/19/07	07 17:41:14
HZ	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN
· 4	41605 FEDI	FEDERAL NATL MTG ASSN DISC N	313588SN6	19	100	4.8500	25,000,000.00	24,825,000.00	852,118.06	33,819.44
æ	0. 41599 FNM	03/23/07 02/01/08 FNMA DISCOUNT NOTES	313588SR7	19	100	5.0649	23,939,062.50	24.815.000.00	UPRICE 867.555.55	35,277 78
				40	000	5.1020	23,912,166.67	99.26000000000	UPRICE	
æ	41600 FED	FEDERAL NATL MTG ASSN DISC N 03/20/07 02/08/08	313588SV8	19	100	5.1049	23,898,611.11	24,805,000.00	867,555.56 UPRICE	38,833.33
Ø	41588 FED	FEDERAL NATL MTG ASSN DISC N 03/09/07 02/11/08	313588SY2	19	100	5.0163	50,000,000.00	49,590,000.00	1,776,291.67	69,000.00
K	41601 FED	FEDERAL NATL MTG ASSN DISC N	313588TC9	19	100	4.8600	15,000,000.00	14,869,500.00	518,400.00	23,400.00
K	41746 FAN	FANNIE MAE	313588TV7	13	100	4.8600	25,000,000.00	24,735,000.00	364,500.00	48,875.00
A.	41635 FNM	FNMA DISCOUNT NOTES	313588UK9	13	100	4.8900	25,000,000.00	24,695,000.00	UPRICE 791,229.16	58,354.17
<	0 41694 FAN	04/12/07 03/17/08 FANNIE MAE	313588UK9	13	100	5.1268	23,845,416.67	98.780000000000 24,695,000.00	UPRICE 453,041.66	65,041.67
Ø	41622 FED	07/23/07 03/17/08 FEDERAL NATL MTG ASSN DISC N	313588UW3	19	100	5.1495	24,176,916.67	49,325,000.00	1,615,000.00	119,041.67
Ø	41835 FAN	U4/US/U/ U3/28/U8 FANNIE MAE 10/12/07 04/02/08	313588VB8	19	100	4.5400	5,000,000.00	4,930,000.000	31,527.78	7,558.33
ď	41826 FAN		313588VJ1	19	100	4.5400	5,000,000.00	4,926,000.00	32,158.33 UPRICE	7,972.23
rt.	41836 FAN	FANNIE MAE 10/12/07 04/09/08	313588VJ1	119	100	4.5400	5,000,000.00	4,926,000.00	31,527.78 UPRICE	7,972.22
4	41896 FAN	FANNIE MAE 11/02/07 04/30/08	313588WF8	19	100	4.2600	6,000,000.00	5,896,800.00	20,590.00 UPRICE	4,010.00
	SUBTOTAL (	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		13.68%(M)	_	4.8827	448,000,000.00	444,148,800.00	12,885,240.54	719,012.51

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(NETHAL)		INVE	INVESTMENTS	TS OUT	STANDI	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	11/30/07		KUN: 12/19/07 17:41:14	7 17:41:14
INVEST NUMBER PUR	DESCRIPTION PURCHASE MATURITY DATE	CUSIP		BROK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT U	UNREALIZED GAIN UNREALIZED LOSS
41807 F H L B	00/04/04/08	313384VD8	VD8	119	1000	4.4800	10,000,000.00	9,855,555.56	65,955.56	11,111,11
41861 F H L B		313384VL0	VL0	130	100	4.3350	9,860,000.00	9,709,602.13	46,305.02	6,326.83
41751 F H L B	0 0	313384VQ9	60V	119	1000	4.6750	25,000,000.00	24,607,111.11	344,131.94	48,638.89
41813 F H L B 10/03/07	/07	313384VQ9	60V	119	100	4.3900	13,000,000.00	12,795,697.78 98.4284444444	93,531.39 SUNGARD	11,295.56
SUBTOTAL (Inv ?	(Inv Type) 43 FEDERAL HOME LOAN DISC	OME LOAN DISC		(W) %60.9		4.6714	199,860,000.00	197,831,101.32 98.98484000000	2,301,515.99	196,340.74
							1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			# # # # # # # # # # # # # # # # # # #
41571 FEDL HOI 02/16	FEDL HOME LLN MTG CORP DISC 02/16/07 12/06/07	313396QD8	9D8	19	100	5.0300	42,000,000.00	41,975,791.67	1,690,080.00	5,133.34
41615 FEDL HO	FEDL HOME LLN MTG CORP DISC	313396QE6	QE6	19	100	4.9950	40,000,000.00	39,972,333.33	1,365,300.00	5,633.33
41750 FREDDIE MAC	MAC	313396QE6	0E6	13	100	4.9300	25,000,000.00	24,982,708.33	362,902.77	3,250,00
08/17/07 41673 FREDDIE MAC	08/17/07 12/07/07 EDDIE MAC	3133960H9	6H0	1.9	100	5.0068	24,616,555.56 35,000,000.00	34,963,687.50	SUNGARD 765,527.78	8,137.50
i	06/29/07 12/10/07	00000	0	40	000	5.2003	34,190,022.22	99.89625000000	SUNGARD	
r,	06/28/07 12/17/07	3T3338	500	13 40	000	5.1959	31,224,853.33	31,340,377.78 99.8155555556	SUNGARD	13,084.45
41695 FREDDIE MAC 07/23/07	EDDIE MAC 07/23/07 12/24/07	3133960X4	0X4	1.9	100	5.0800	10,000,000.00	9,973,486.11	184,855.55 SUNGARD	5,941.67
41613 FEDL HO	FEDL HOME LLN MTG CORP DISC	SC 313396SC8	808	1.9	100	4.9000	15,000,000.00	14,910,083.33	504,291.66	16,250.00
03/29 41565 FEDL HO	03/29/07 01/22/08 FEDL HOME LLN MTG CORP DISC	SC 313396SR5	SRS	199	100	5.1079	14,389,541.67	99.4005555556 49,618,125.00	SUNGARD 2,041,988.89	66,534.72
02/08 41606 FEDT, HO	02/08/07 02/04/08 PEDL HOME LLN MTG CORP DISC	717396588	7,000	19	100	5.2274	47,509,601.39	99.23625000000 24 809 062 50	SUNGARD	27 534 72
				40	000	5.0562	23,931,166.67	99.23625000000	SUNGARD	
41748 FREDDIE MAC 08/15/07	EDDIE MAC 08/15/07 02/11/08	313396SY0	SYO	19	100	4.9800	7,000,000.00	6,940,780.00	104,580.00 SIINGARD	10,500.00
41856 FREDDIE MAC	MAC	313396TS2	TS2	19	100	4.4050	15,000,000.00	14,841,750.00	73,416.67	6,937.50
41857 FREDDIE MAC	10/22/0/ 02/29/08 EDDIE MAC	313396TS2	TS2	19	100	4.4762	10,000,000.00	98.945000000000	SUNGARD 48,944.44	4,625.00
10/22/07 C	10/22/07 02/29/08	10000000	1167	40	000	4.4762	9,840,930.56	98.94500000000	SUNGARD	
			1	87	000	5.1119	15,462,088.89	98.6167777778	SUNGARD	37,760.00
41620 FEDL HO 04/03	FEDL HOME LLN MTG CORP DISC 04/03/07 03/31/08	SC 313396UZ4	UZ4	19	100	4.8230	30,000,000.00	29,580,533.33	972,638.33 SUNGARD	66,852.50
41624 FEDL HO	PEDL HOME LLN MTG FORP DISC	sc 3133960Z4	UZ4	1.9	100	4.9150	32,000,000.00	31, 5.5.2, 5.6.B. 84	1,041,047.18	81,504 .4

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INVESTMENTS OUTSTANDING AS OF 11/30/07

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CURR ACCR INT UNREALIZED GAIN

MARKET VALUE MARKET PRICE 15,546,440.00 431,410,683.05 99.17487000000

PAR/SHARES 16,000,000.00 15,255,853.33 419,234,910.56

BOOK

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PURCHASE MATURITY DATE DESCRIPTION

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RUN: 12/19/07 17:41:14 PAGE:

PRICE SOURCE UNREALIZED LOSS

90,480.00 558,395.29

200.106.67

4,600.00 -966.67

SUNGARD SUNGARD

> 99.92016666667 19,938,794.44 99.69397222222 44,844,325.00 99.6540555556 19,914,844.44 99.5742222222 26,877,855.00 14,926,154.17 19,896,216.67 19,872,266.67

49,812, 19,582, 45,000, 44,030, 19,492,

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41888 UNION BANK UNION BANK

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SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES

08/27/07 08/18/08

FREDDIE MAC

41755

NUMBER

INVEST

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Daniel C.	. 4	N E W L I N INVESTME	NT INV	ENTORY	WITH MAR	INVESTMENT INVENTORY WITH MARKET VALUE	7 8 4		PAGE: 8
(RFIMAL		INVESTME	NTS OU	TSTAND SORT K	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 11/30/07 MAJOR SORT KEY IS ICC#		KUN: 12/19/	KUN: 12/19/07 17:41:14
INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
41779	UNION BANK C P	90485JC43	19	100	5.1000	30,000,000.00	29,598,933.33	335,750.00	
	09/13/07 03/04/08		46	000	5.2281	29,264,750.00	98.66311111111	SUNGARD	-1,566.67
41785	5	90485JC43	19	100	4.7500	25,000,000.00	24,665,777.78	244,097.22	
	09/18/07 03/04/08		46	000	4.8577	24,445,833.33	98.6631111111	SUNGARD	-24,152.77
41866	BB	0660P0C43	1.9	100	4.7000	25,000,000.00	24,665,777.78	120,763.89	
	10/25/07 03/04/08		40	000	4.7818	24,572,430.56	98.6631111111	SUNGARD	-27,416.67
41903	ING C P	4497W0C55	13	100	4.9900	40,000,000.00	39,459,555.56	5,544.44	
	11/30/07 03/05/08		49	000	5.0573	39,467,733.33	98.6488888889	SUNGARD	-13,722.21
41802	BA	0660P0CJ0	13	100	0.000.0	32,000,000.00	31,508,480.00	287,653.33	
	09/25/07 03/18/08		40	000	4.9461	31,248,666.67	98.464000000000	SUNGARD	-27,840.00
41883	3 UNION BANK C P	90485JD18	1.9	100	4.4000	10,000,000.00	9,828,183.33	36,666.67	
	11/01/07 04/01/08		46	000	4.4833	9,814,222.22	98.2818333333	SUNGARD	-22,705.56
41864	4 J P CHASE C P	4662J0DJ8	19	100	4.5800	25,000,000.00	24,510,604.17	120,861.11	
	10/24/07 04/18/08		16	000	4.6855	24,437,041.67	98.04241666667	SUNGARD	-47,298.61
41874	4 J P CHASE C P	4662J0DP4	1.9	100	4.4600	10,000,000.00	9,797,200.00	44,600.00	
	10/26/07 04/23/08		16	000	4.5617	9,777,000.00	97.97200000000	SUNGARD	-24,400.00
4189	41897 J P MORGAN CHASE C P	4662J0E16	1.9	100	4.5800	10,000,000.00	9,785,933.33	36,894.44	
	11/02/07 05/01/08		76	000	4.6880	9.769.727.78	97.859333333	CHNCARD	-20 688 89

82,963.89	7,685,058.61	811,497,616.94	819,000,000.00	5.0082	2	25.00%(M)		SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	SUBI	
				1						
-20,688.89	SUNGARD	97.8593333333	9,769,727.78	4.6880	000	16		11/02/07 05/01/08		
	36,894.44	9,785,933.33	10,000,000.00	4.5800	100	13	4662J0E16	97 J P MORGAN CHASE C P	A 41897	
-24,400.00	SUNGARD	97.972000000000	9,777,000.00	4.5617	000	16		10/26/07 04/23/08		
	44,600.00	9,797,200.00	10,000,000.00	4.4600	100	13	4662J0DP4	41874 J P CHASE C P	A 418'	
-47,298.61	SUNGARD	98.04241666667	24,437,041.67	4.6855	000	16		10/24/07 04/18/08		
	120,861.11	24,510,604.17	25,000,000.00	4.5800	100	13	4662J0DJ8	41864 J P CHASE C P	A 4186	-
-22,705.56	SUNGARD	98.2818333333	9,814,222.22	4.4833	000	46		11/01/07 04/01/08		
	36,666.67	9,828,183.33	10,000,000.00	4.4000	100	13	90485JD18	41883 UNION BANK C P	A 4188	~
-27,840.00	SUNGARD	98.464000000000	31,248,666.67	4.9461	000	40		09/25/07 03/18/08		
	287,653.33	31,508,480.00	32,000,000.00	0.000.0	100	13	0660P0CJ0	41802 BANK OF AMERICA C P	A 4180	7
-13,722.21	SUNGARD	98.64888888899	39,467,733.33	5.0573	000	49		11/30/07 03/05/08		
	5,544.44	39,459,555.56	40,000,000.00	4.9900	100	13	4497W0C55	41903 ING C P	A 4190	14
-27,416.67	SUNGARD	98.6631111111	24,572,430.56	4.7818	000	40		10/25/07 03/04/08		
	120,763.89	24,665,777.78	25,000,000.00	4.7000	100	13	0660P0C43	41866 BANK OF AMERICA C P	A 4186	14
-24,152.77	SUNGARD	98.6631111111	24,445,833.33	4.8577	000	46		09/18/07 03/04/08		
	244,097.22	24,665,777.78	25,000,000.00	4.7500	100	1.9	90485JC43	41785 UNION BANK C P	A 4178	14
-1,566.67	SUNGARD	98.66311111111	29,264,750.00	5.2281	000	46		09/13/07 03/04/08		
	335,750.00	29,598,933.33	30,000,000.00	5.1000	100	19	90485JC43	41779 UNION BANK C P	A 4177	14
PRICE SOURCE UNREALIZED LOSS	PRICE SOURCE	MARKET PRICE	BOOK	YTM TR	SAFE	BROK	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	ER PURCHASE MATURITY DATE	NUMBER	
	7 77 110011									

SORT K	KEY IS IC	ICC#			
FUND		PAR/SH.		CURR ACCR INT	UNREALIZED GAIN
SAFE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	UNREALIZED LOSS
100	5.1000	30,000,000.00	29,598,933.33	335,750,00	
000	5.2281	29,264,750.00	98.6631111111	SUNGARD	-1,566.67
100	4.7500	25,000,000.00	24,665,777.78	244,097.22	
000	4.8577	24,445,833.33	98.6631111111	SUNGARD	-24,152.77
100	4.7000	25,000,000.00	24,665,777.78	120,763.89	
000	4.7818	24,572,430.56	98.6631111111	SUNGARD	-27,416.67
100	4.9900	40,000,000.00	39,459,555.56	5,544.44	
000	5.0573	39,467,733.33	98.64888888889	SUNGARD	-13,722.21
100	0.000.0	32,000,000.00	31,508,480.00	287,653.33	
000	4.9461	31,248,666.67	98.464000000000	SUNGARD	-27,840.00
100	4.4000	10,000,000.00	9,828,183.33	36,666.67	
000	4.4833	9,814,222.22	98.2818333333	SUNGARD	-22,705.56
100	4.5800	25,000,000.00	24,510,604.17	120,861.11	
000	4.6855	24,437,041.67	98.04241666667	SUNGARD	-47,298.61
100	4.4600	10,000,000.00	9,797,200.00	44,600.00	
000	4.5617	9,777,000.00	97.97200000000	SUNGARD	-24,400.00
100	4.5800	10,000,000.00	9,785,933.33	36,894.44	
000	4.6880	9,769,727.78	97.85933333333	SUNGARD	-20,688.89
	1001			10000	
,	000	804 051 337 22	7839580000	TO'000'000'	1 745
	9 1				1 7 7 1 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7
100	4.5500	25,000,000.00	4,994,043.1	91,631.94	
000	4.5500	25,000,000.00	99.97617249143	SUNGARD	-5,956.88

SUNGARD SUNGARD

> 49,988,732.46 49,999,008.20

4.5500 5.2850 5.2850 5.4400 5.4400 5.4400 5.4400 5.4800

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> 04/09/07 12/28/07 BANK OF AMERICA NCD BANK OF AMERICA NCD

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BOA NEGOTIABLE CD 41886 WELLS FARGO NCD

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50,002,198.62 49,998,654.97

> 40,000,000. 40,000,000 40,000,

> > BANK OF AMERICA NCD BANK OF AMERICA NCD BANK OF AMERICA NCD

-11,267.54

-991.80

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### FRANCISCO SAN CITY/COUNTY OF

MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

# INVESTMENTS OUTSTANDING AS OF 11/30/07

(RPTMKT)

PAGE: 9 RUN: 12/19/07 17:41:14

INVEST	DESCRIPTION CUSIP PURCHASE MATURITY DATE	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
SUBTOTAL	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	13.70% (M)		5.0773	445,000,000.00	444,748,133.19	4,918,309.72	2,198.62
A 41710 MIS 0 A 41892 MIS	41710 MISSION NAT BANK PTD 07/16/07 07/16/08 41892 MISSION AREA CEEDIT UN 11/02/07 11/03/08	19 60 19 62	100 000 100	5.6300 5.6300 3.5000	100,000.00 100,000.00 100,000.00 100,000.00	96,871.33 96.87133333333 95,361.89 95.3618888889	969.61 SUNGARD 281.94 SUNGARD	-3,128.67
SUBTOTAL	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	.01% (M)	_	4.5650	200,000.00	192,233.22	1,251.55	.00
A 41528 CI	41528 CITIBANK PTD 270491061 01/02/07 01/02/08 41554 FIRST NATL BK PUBLIC TIME DPT	1 4 1 8 8 1 9 1 9 1 9 1 9 1	100	5.3000	10,000,000.00	9,952,088.89 99.52088888889 4,963,318.06	1,472.22 SUNGARD 729.17	-47,911.11
41558	01/19/07 01/19/08 CITIBANK PTD 270491111 01/25/07 01/25/08	63 19	1000	5.2500	5,000,000.00	99.26636111111 9,917,652.78 99.1765277778	SUNGARD 1,513.89 SUNGARD	-36,681.94
A 41663 ci	CITIBANK PTD 270491285 04/18/07 04/11/08 citibank ptd 270491400 06/07/07 06/07/08	13 48 13 48	100 000 100	5.3500 5.3500 5.3500	10,000,000.00 10,000,000.00 10,000,000.00	9,801,050.00 98.01050000000 9,740,650.00	1,486.11 SUNGARD 1,486.11 SUNGARD	-198,950.00
SUBTOTAL	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEPOSIT M	4 1.37% (M)		5.3500	45,000,000.00 45,000,000.00	44,374,759.73 98.61057700000	6,687.50	.00
	GRAND TOTAL			4.7153	3262560000.00 3204913204.29	3246437796.21 99.50584200000	47,729,670.18	7,549,772.67



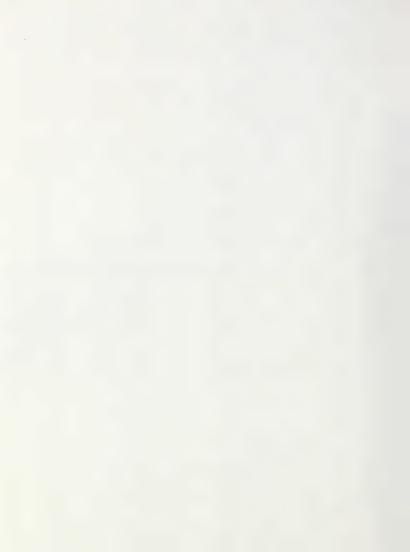
## FRANCISCO CITY/COUNTY OF SAN

M. R. W. E. W. L. I. N. R. A. N. K. I. N. 4 1 5 - 5 5 4 - 4 4 8 7

DETAIL TRANSACTION REPORT - FIXED INCOME
11/01/07 TO 11/30/07

SETTLEWENT DATE BASIS

* ACTIVE	* ACTIVE TRANSACTIONS *			DETAIL T	DETAIL TRANSACTION REPORT 11/01/07 TO 11/3 SETTLEMENT DATE BF FUND: 100 POC	ON REP 7 TO ENT DA	ANSACTION REPORT - F. 11/01/07 TO 11/30/07 SETTLEMENT DATE BASIS 100 POOLED	T - FIXED INCOME 1/30/07 BASIS POOLED FUNDS		RUN: 12/1	PAGE: 1 RUN: 12/19/07 17:05:51
INV # USER	DESCRIPTION/POOL#	BANK BROK MATURIJ CASH DATE /ENTRY	ATE /	Σ. :	TRADE/ SETTLE	TXN COUPOR	TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
41498	41498 MISSION AREA CR UNION	19	62 1	11/02/07	11/02/07	MAT	4.500	-100.000.00	-100.000.00	-412 50	
tom			1	11/30/01	11/02/07		4.500				100.412.50
41528	41528 CITIBANK PTD 270491061	19		01/02/08	11/30/07	INTR	5.300			-44,166.67	
tom	E Official and them Pourt	11/30/07		11/30/07	11/30/07		5.300				44,166.67
tom tom	FIRST MAIL BE FUBLIC	11/30/07		11/30/07	11/30/07	INIK	5.250			-21,875.00	27 875 00
41558	41558 CITIBANK PTD 270491111	1.9		01/25/08		INTR	5.450			-45,416.67	00.00.00
tom 41640	m 41640 CITIBANK PTD 270491285	11/30/07		11/30/07	11/30/07	INTR	5.450			-44 583 33	45,416.67
tom		11/30/07		11/30/07	11/30/07		5.350			000000000000000000000000000000000000000	44,583.33
41663	citibank ptd 270491400	19		80/10/90	11/30/07	INTR	5.350			-44,583.33	
41679	m 41679 FREDDIE MAC	11/30/07		11/30/07	11/30/07	TAM	5.350	-24 000 000 00 -23 594 606 67	-23 594 606 67	-AOE 393 33	44,583.33
tom				11/30/07	11/05/07				0.0001	200,000,000	24 000 000 00
41680	41680 FANNIE MAE	1.9	40 1	11/07/07	11/07/07	MAT	5.110	5.110 -10,000,000.00	-9,828,247.22	-171,752.78	
tom			-	11/30/07	11/01/01		5.199				10,000,000.00
41706	T NOTE (99.00)	11/15/07		05/15/08	11/15/07	INTR	3.750		-35,665.76	-58,084.24	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
41707	(OO OO) ALON E	10		11/30/0/	11/15/0/	THIRT	000.0				93,750.00
tom	I NOTE	11/15/07		11/30/07	11/15/07		5.014		-71,331.52	-116,168.48	187 500 00
41723	T NOTE (99.05)	19		05/15/08	11/15/07	INTR	3.750		-39,232,34	-54.517.66	
tom		11/15/07		11/30/07	11/15/07		4.869				93,750.00
41728	T NOTE (98.10)	19		05/15/08	11/15/07	INTR	2.625		-27,462.64	-38,162.36	
10m	COC COC MECN	11/15/07		11/30/07	11/15/07	THIME	4.857		000		65,625.00
tom	NOTE	11/15/07		11/30/07	11/15/07		4.901		-34,239.13	/8.UTC,44-	78 750 00
41732	T NOTE (98.09)	19		05/15/08	11/15/07	INTR	2.625		-28,532.61	-37,092.39	
Lom		11/15/07		11/30/07	11/15/07		4.906				65,625.00
41733	41733 T NOTE (98.09)	19	-	05/15/08	11/15/07	INTR	2.625		-22,826.09	-29,673.91	
41734	m II	11/15/	45 1	11/15/07 11/30/07	11/15/07	TAM	4.906	-6 000 000 000	-E 922 422 50	-77 577 50	52,500.00
Lom				11/30/07			5.182				6,000,000.00
41735	T BILL	1.9	40 1	11/01/07	11/01/01	MAT		-25,000,000.00	-24,692,055.56	-307,944.44	
LOM	(			11/30/07	11/01/07						25,000,000.00
41/42 Fom	41/45 UNION BANK C P	4	46	11/13/07	11/13/07	MAT	5.250	-25,000,000.00	-24,668,229.17	-331,770.83	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
41767	FHLB	1.9	43.2	11/14/07	11/14/07	MAT	4.960	-6.000.000.00	-5.938.000.00	-62.000.00	25,000,000.00
tom			1	11/30/07	11/14/07		5.012				6.000.000.00
41768	41768 T NOTE	1.9	1	11/15/07	11/15/07	AMRT	3.000		6,250.00		
Lom				11/30/01	11/15/07		3.578			-6,250.00	
			43		11/15/07 MAT	MAT	3.000	-5,000,000.00	-5,044,021.74	-30,978.26	
tom				1/30/01	11/30/07 11/15/07		3.578				5.075.000.00



RUN: 12/19/07 17:05:51 GAIN) /LOSS SETTLEMENT 243,750.00 25,070,000.00 243,750.00 25,090,000.00 -32,472.22 70,312.50 -5,101,358.70 19,118,611.11 PAGE: (INTEREST) -26,392.66 61,270.49 00.000,06-82,083.33 59,875.00 -126,666.67 -9,171.20 -17,811.11 -13,247.28 -59,938.52 PREM / (DISC) AMORT/ (ACCRET BOOK VALUE -20,000,000.00 -19,924,833.33 -104,857.34 -182,479.51 -25,000,000.00 -183,811.48 -25,000,000.00 -25,000,000.00 -25,000,000.00 -25,000,000.00 -49,004,055.56 995,944.44 -24,940,125.00 -50,000,000.00 -50,000,000.00 -61,141.30 -15,960,444.44 -108,627.72 -98,565.57 -103,227.46 RANCIS -25,000,000,00 -50,000,000.00 -25,000,000.00 ORIGINAL FACE PAR VALUE 415-554-- FIXED INCOME POOLED FUNDS Ŀ 11/01/07 TO 11/30/07 SETTLEMENT DATE BASIS .940 .790 800 450 .527 .313 .875 .250 .800 .800 .800 .580 .514 .800 800 875 800 801 .122 461 400 2.625 .875 875 104 483 875 SAN COUPON DETAIL TRANSACTION REPORT TYP YIELD NEWLIN RANKIN INTR INTR SALE INTR NXI MAT MAT MAT MAT MAT MAT 0 11/30/07 11/06/07 11/16/07 11/30/07 11/16/07 11/14/07 11/14/07 11/06/07 TRADE/ SETTLE CITY/COUNTY 04/17/08 BROK MATURITY 05/15/08 05/31/08 11/06/07 05/31/09 11/16/07 11/19/07 11/30/01 05/15/08 05/31/08 04/01/08 07/31/08 11/14/07 CASH DATE /ENTRY 40 11/30/01 40 11/30/01 41 41 41 41 94 46 43 41 43 19 BANK 19 13 19 19 13 67 œ Ξ DESCRIPTION/POOL# 41839 WELLS FARGO N C D 41846 WELLS FARGO NCD 41847 WELLS FARGO NCD 41855 WELLS FARGO NCD WELLS FARGO NCD \* ACTIVE TRANSACTIONS 41854 WELLS FARGO 41812 FREDDIE MAC 41883 UNION BANK J P MORGAN NMA T NOTE 41884 T NOTE T NOTE T NOTE 41837 T NOTE T NOTE T BILL MEMO Ŀ 41818 41841 41858 41863 # AN

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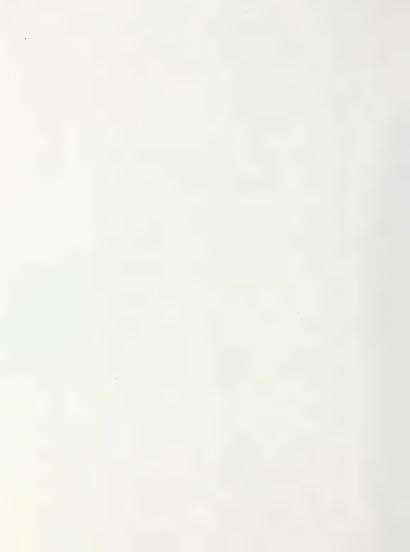
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RUN: 12/19/07 17:05:51 PAGE:

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN RANNKIN 4 15-554-4487
DETAIL TRANSACTION REPORT - FYZED INCOME
11/01/07 TO 11/30/07
FUND: 100
POOLED FUNDS \* ACTIVE TRANSACTIONS \*

INV # USER	DESCRIPTION/POOL# MEMO	BANK	BROK	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TXN COUPO TYP YIELD	TXN COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
1		1 1	1			1					
41890	BANK OF AMERICA NCD	13	40	02/13/08	02/13/08 11/15/07	PURC	4.800	20,000,000.00	20,000,000.00		
tom				11/19/07	11/15/07		4.800				-20,000,000.00
41891	BANK OF AMERICA NCD	13	40	80/80/50	11/08/07	PURC	4.630	10,000,000.00	10,000,000.00		
tom				11/19/07	11/08/07		4.630				-10,000,000.00
41892	MISSION AREA CREDIT UN	13	62	11/03/08	11/02/07	PURC	3.500	100,000.00	100,000.00		
Lom				11/19/07			3.500				-100,000.00
41893	41893 WELLS FARGO C P	19	41	11/27/07	11/06/07	PURC	4.500	5,000,000.00	4,988,750.00		
tom				11/19/07	11/09/01		4.510		-11,250.00		-4,988,750.00
			41		11/27/07	MAT	4.500	-5,000,000.00	-4,988,750.00	-11,250.00	
tom				11/30/07	11/27/07		4.510				5,000,000.00
41894	BANK OF AMERICA NCD	19	40	02/19/08	11/16/07	PURC	4.840	40,000,000.00	40,000,000.00		
tom				11/19/07	11/16/07		4.840				-40,000,000,00
41895	F H L B INT BEARING	13	41	11/28/08		PURC	4.550	5,000,000.00	5,000,000.00		
tom				11/19/07	11/27/07		4.550				-5,000,000.00
41896	FANNIE MAE	19	43	04/30/08	11/01/07	PURC	4.260	6,000,000.00	5,872,200.00		
tom				11/19/07			4.353		-127,800.00		-5,872,200.00
41897	J P MORGAN CHASE C P	13	16	05/01/08	11/02/07	PURC	4.580	10,000,000.00	9,769,727.78		
tom				11/19/07	11/02/07		4.688		-230,272.22		-9,769,727.78
41898	J P MORGAN C P	19	16	01/01/08	11/26/07	PURC	4.850	15,000,000.00	14,915,125.00		
tom				11/26/07			4.878		-84,875.00		-14,915,125.00
41899	ING FUNDING C P	19	49	01/25/08	11/21/07	PURC	4.890	40,000,000.00	39,646,833.33		
tom				11/26/07	11/21/07		4.934		-353,166.67		-39,646,833.33
41900	ING FUNDING C P	13	49	01/25/08	11/20/07	PURC	4.870	5,000,000.00	4,956,034.72		
Lom				11/26/07	11/21/07		4.913		-43,965.28		-4,956,034.72
41901	UNION BANK C P	13	46	01/18/08	11/20/07	PURC	4.740	20,000,000.00	19,844,633.33		
tom				11/26/07	11/20/07		4.777		-155,366.67		19,844,633.33
41902	AIG C P	13	51	02/06/08	11/29/07	PURC	4.950	30,000,000.00	29,715,375.00		
tom				11/30/07	11/29/07		4.997		-284,625.00		29,715,375.00
41903	41903 ING C P	13	49	_		PURC	4.990	40,000,000.00	39,467,733.33		
tom				11/30/07	11/30/07		5.057		-532,266.67		19,467,733,33

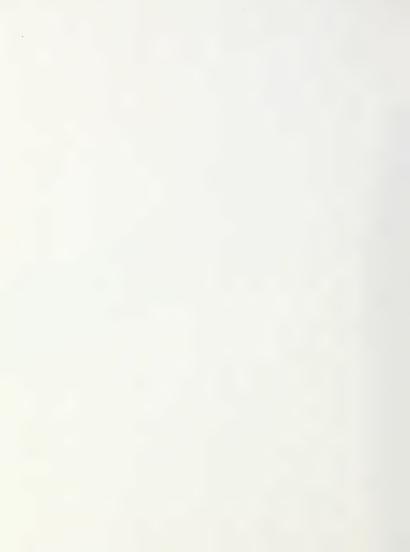


PAGE: 4 RUN: 12/19/07 17:05:51	(GAIN)/ LOSS SETTLEMENT	-359,057,134.93	-32,472.22 49,118,611.11		300,998,648.62	,
8 2	(INTEREST)		-82,083.33	-819,854.15	-1,974,821.32	
R A N C I S C 5 - 5 5 4 - 4 4 4 KED INCOME	AMORTIZATION/ (ACCRETION)					-6,250.00
T Y O F S A N F R A N K I N 4 1 5 ANSACTION REPORT - F F 11/01/07 T 0 11/30/07 REPORT GRAND TOTALS ASSETS	PREMIUM/ (DISCOUNT)	-2,042,865.07	995,944.44			
CITY/COUNTY OF SAN FRANCISCO  1. NEWLIN RANKIN 415-554-448  DETAIL TRANSACTION REPORT - FIXED INCOME  11/01/07 TO 11/30/07  REPORT GRAND TOTALS  ASSETS	BOOK VALUE	359,057,134.93 -2,042,865.07	-49,004,055.56	-1,166,708.35	-300583924.52	6,250.00
CITY/C MR. NEW.	ORIGINAL FACE VALUE					
CTIONS *	PAR VALUE	PURC 4.741 361,100,000.00	SALE 4.020 -50,000,000.00		MAT 4.838 -302100000.00	
* ACTIVE TRANSACTIONS	PAR TYPE/ WEIGHTED TXN# YIELD	URC 4.741	ALE 4.020	4.805	4.838	3.578
* AC	TYPE, TXN#	PURC	SALE	INTR	MAT	ACR

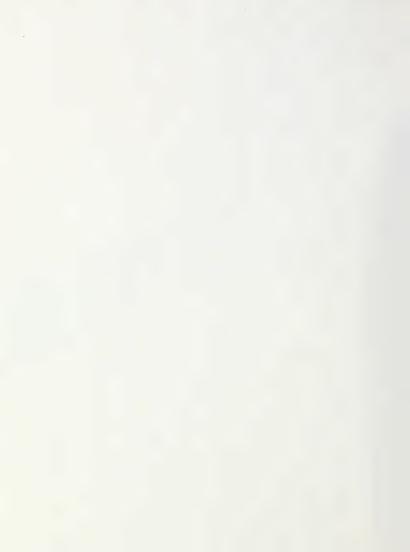


PAGE: 5 RUN: 12/19/07 17:05:51	(GAIN)/LOSS SETTLEMENT	-5,872,910.00
RUN: 12/19	PIION/POOL# BANK BROK MATURITY TRADE/ TXN COUPON PAR VALUE BOOK VALUE (INTEREST) (GAIN)/LOSS CASH DATE /ENTRY SETTLE TYP YIELD ORIGINAL FACE PREM / (DISC) AMMRT/ACCRET) SETTLEMBUT	
0 0 4 8 4 7	BOOK VALUE PREM / (DISC)	19 43 04/30/08 11/01/07 PURC 4.260 6,000,000.00 5,872,910.00 1/03/07 11/03/07 4.377 4.377
CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 MR. NEWLINRARCTION REPORT - PIXED INCOME 11/01/07 TO 11/03/07 FUNDS FUND: 100 POOLED FUNDS	PAR VALUE ORIGINAL FACE	6,000,000.00
/ COUNTY OF SAN FRANCIS EWLIN RANKIN 415-554-4 DETAIL TRANSCITON REPORT - PIXED INCOME 11/01/07 TO 11/30/07 FIND: 100 100 100 100	TXN COUPON	PURC 4.260
LIN RANKIN  LIN RANKIN  TALL TRANSACTION REPORT  11/01/07 TO 11  FUND: 100	Y TRADE/	04/30/08 11/01/07 PURC 4
NEWLI DETAIL	DK MATURIT	43 04/30/0
M R .	BANK BR CASH DA	19
• CANCELLED TRANSACTIONS •	INV # DESCRIPTION/POOL# USER MEMO	41885 FANNIE MAE
* CANCEL	INV # USER	41885 FANNIE

41885 FANNIE MAE



PAGE: 6 RUN: 12/19/07 17:05:51	(GAIN) / SETTLEMENT LOSS	-5,872,910.00
8 7	(INTEREST)	
RANCISCO	LIGINAL FACE PERMIUW/ AMORTIZATION/ VALUE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST)	
CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME 11/01/07 TO 11/30/07 REPORT GRAND TOTALS ASSETS	PREMIUM/ (DISCOUNT)	5,872,910.00 -127,090.00
	BOOK VALUE	5,872,910.00
CITY/C MR. NEWL DETA	ORIGINAL FACE VALUE	
SACTIONS *	PAR VALUE	PURC 4.377 6,000,000.00
* CANCELLED TRANSACTIONS *	TYPE/ WEIGHTED TXN# YIELD PAR 1	JRC 4.377
*	XX	Dd



### CITY AND COUNTY OF SAN FRANCISCO

### OFFICE OF THE TREASURER



José Cisneros

PAULINE MARX Chief Assistant Treasurer

Newlin Rankin

January 10, 2008

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco. Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco. Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2007 to December 31, 2007:

	Pooled	All
Interest Received	\$90,047,632	\$90,047,632
Total Net Earnings	\$84,256,206	\$84,569,053
Earned Income Yield	5.109%	5.108%
Average Age of Portfolio	97 Days	99 Days

Total cost of the securities on hand as of December 31, 2007 was \$3,466,457,163 with a market value of \$3,505,829,288 plus fixed assets accrued interests of \$12,024,892. The earned income yield for the month of December 2007 is 4.886%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of December 31, 2007. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ed Harrington, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. P. Day, Jr., J. Grazioli, S. MacDonald, P. Marx Transportation Authority – L. Cofresi-Howe, San Francisco Public Library – 2 copies CDIAC DOCUMENTS DEPT.

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# CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

SCHESTER OTTOMETOR

PAGE: 1 RUN: 01/02/08 10:07:30

ALL FUNDS

STRAINTER	12/31/07	
2 0	THROUGH	
1 1 0 4 1 4 0 A	7/01/07	

	GOV'T SE	GOV'T SECURITIES TIME DEPOSITE	TIME DE	STISOGS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	88,781,563.22	00.	1,266,069.23	N/A	90,047,632.45
TOTAL NET EARNINGS THIS PERIOD:	83,303,750.83	00.	1,265,302.56	N/A	84,569,053.39
AVERAGE DAILY PORTFOLIO BALANCE:	3,238,284,493.46	00.	46,259,782.61	N/A	3,284,544,276.97
EARNED INCOME YIELD THIS PERIOD:	5.103	000.	5.426	N/A	5.108
END OF PERIOD PORTFOLIO BALANCE:	3,421,257,162.95	00.	45,200,000.00	N/A	3,466,457,162.95
CURRENT AMORTIZED BOOK VALUE:	3,422,578,088.39	00.	45,200,000.00	N/A	3,467,778,088.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.845	000.	5.421	N/A	4.852
WEIGHTED AVERAGE DAYS TO MATURITY:	99.23	00.	68.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	99.23	00.	68.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.108



# CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/07 THROUGH 12/31/07

PAGE: 1 RUN: 01/08/08 09:10:37

ND: 100 POOLED FUNDS

	ASSETS LIABILITIES LIABILITIES		ASSETS LIABLITIES	EPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	88,781,563.22	00.	1,266,069.23	N/A	90,047,632.45
TOTAL NET EARNINGS THIS PERIOD:	82,990,903.66	00.	1,265,302.56	N/A	84,256,206.22
AVERAGE DAILY PORTFOLIO BALANCE:	3,224,945,223.27	00.	46,259,782.61	N/A	N/A 3,271,205,005.88
EARNED INCOME YIELD THIS PERIOD:	5.105	000.	5.426	N/A	5.109
END OF PERIOD PORTFOLIO BALANCE:	3,385,268,475.09	00.	45,200,000.00	N/A	3,430,468,475.09
CURRENT AMORTIZED BOOK VALUE:	3,386,589,400.53	00.	45,200,000.00	N/A	3,431,789,400.53
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.847	000.	5.421	N/A	4.854
WEIGHTED AVERAGE DAYS TO MATURITY:	96.97	00.	68.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	96.97	00.	68.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					5.109



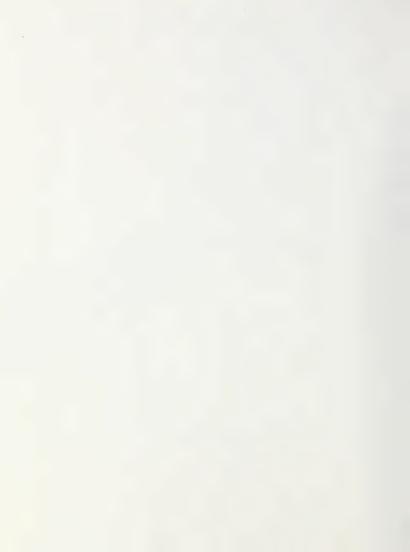
# CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 12/01/07 THROUGH 12/31/07

PAGE: 1 RUN: 01/02/08 10:03:30

ALL FUNDS

	GOA, I SE	CURITIES	GOV'T SECURITIES TIME DEPOSITS	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,661,704.31	00.	209,324.89	N/A	13,871,029.20
TOTAL NET EARNINGS THIS PERIOD:	14,012,217.61	00.	208,098.70	N/A	14,220,316.31
AVERAGE DAILY PORTFOLIO BALANCE:	3,381,411,678.91	00.	45,200,000.00	N/A	N/A 3,426,611,678.91
EARNED INCOME YIELD THIS PERIOD:	4.879	000.	5.421	N/A	4.886
END OF PERIOD PORTFOLIO BALANCE:	3,421,257,162.95	00.	45,200,000.00	N/A	N/A 3,466,457,162.95
CURRENT AMORTIZED BOOK VALUE:	3,422,578,088.39	00.	45,200,000.00	N/A	N/A 3,467,778,088.39
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.847	000.	5.421	N/A	4.854
WEIGHTED AVERAGE DAYS TO MATURITY:	99.23	00.	68.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	99.23	00.	68.27	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					4.886



N FRANCISCO 415-554-4487 CITY/COUNTY OF SAN M R .

P O R T F O L I O S T A T I S T I C 12/01/07 THROUGH 12/31/07 POOLED FUNDS 100 FUND:

PAGE: 1 RUN: 01/03/08 13:02:45

	ASSETS LIABILITIES		ASSETS LIMB DEPOSITS	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	13,661,704.31	00.	209,324.89	N/A	13,871,029.20
TOTAL NET EARNINGS THIS PERIOD:	13,869,980.73	00.	208,098.70	N/A	14,078,079.43
AVERAGE DAILY PORTFOLIO BALANCE:	3,345,422,991.05	00.	45,200,000.00	N/A	N/A 3,390,622,991.05
EARNED INCOME YIELD THIS PERIOD:	4.882	000.	5.421	N/A	4.889
END OF PERIOD PORTFOLIO BALANCE:	3,385,268,475.09	00.	45,200,000.00	N/A	N/A 3,430,468,475.09
CURRENT AMORTIZED BOOK VALUE:	3,386,589,400.53	00.	45,200,000.00	N/A	3,431,789,400.53
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	4.849	000.	5.421	N/A	4.856
WEIGHTED AVERAGE DAYS TO MATURITY:	96.97	00.	68.27	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	96.97	00.	68.27	N/A	N/A

4.889

NET PORTFOLIO YIELD, 365-DAY BASIS:



### FRANCISCO SAN CITY/COUNTY M M

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NEWLIN RANKIN 415-554-4487
INVESTWENT INVENTORY
INVESTRATIONS OUTSTANDING AS OF 12/31/07
RAJOR SOFTIENTE ICCE

(SIRPT)

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	6.02%(C)	4.191	4.279	4.191 4.279 97.937	213,000,000.00	208,606,427.90
(Inv Type) 12 TREASURY NOTES	19.93%(C)	4.400	4.508	99.915	691,500,000.00	690,912,175.70
(Inv Type) 22 FEDERAL HOME LOAN BANK	. 14%(C)	4.550	4.550	4.550 100.000	5,000,000.00	5,000,000.00
(Inv Type) 32 FHLB FLOATER OTR	4.34%(C)	4.830		4.831 100.278	150,000,000.00	150,416,925.01
(Inv Type) 41 FNMA DISCOUNT NOTES	12.42%(C)	4.883	5.079	96.104	448,000,000.00	430,544,546.95
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	5.35%(C)	4.659	4.770	4.770 97.685	189,860,000.00	185,465,272.37
(Inv Type) 44 FMC DISCOUNT NOTES	6.94%(C)	4.799	5.009	95.832	251,000,000.00	240,538,812.23
(Inv Type) 81 COMMERCIAL PAPER DISC	29.85%(C)	4.764	4.920	98.832	1,047,000,000.00	4.764 4.920 98.832 1,047,000,000.00 1,034,766,086.12
(Inv Type) 91 NEGOTIABLE C.D.'S	13.70%(C)	4.978	4.978	4.978 100.001	475,000,000.00	475,006,916.67
(Inv Type) 1010 FUBLIC TIME DEPOSIT	.01%(C)	4.565		4.565 100.000	200,000.00	200,000.00
(Inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.30%(C) REPORT TOTALS ASSETS FIXED	5.350	5.350	5.350 5.350 100.000 4.708 4.826 98.603	45,000,000.00	4.708 4.826 98.603 3.515,000,000.00 45,000,000.00 45,000,000.00 45,000,000.00 45,000,000.00 46,45,45,45,2.95



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INVESTMENT INVENTORY
INVESTMENTS COUSTANDING AS OF 12/31/07
MAJOR SORT KRY IS ICC#

RUN: 01/02/08 09:56:21

4,894,086.11 48,940,861.11 48,940,861.11 24,438,906.25 9,801,233.33 4,898,383.33 4,901,852.78 14,706,106.25 7,843,453.33 4,901,789.58 7,835,586.67 1,244,083.67 63 4,896,361.11 4,896,108.33 208,606,427.90 4,943,359.38 4,673,996. 4,932,226. 5,939,765. 14,974,218. 14,974,218. 3,960,000. 14,974,218. 49,828,125. 9,972,656. BOOK VALUE 49,828,125 49,828, 4,723,000.00 5,000,000.00 50,000,000.00 10,000,000.00 8,000,000.00 5,000,000.00 000 00 00 000 00 00 000 25,000,000.00 5,000,000.00 5,000,000.00 8,000,000.00 730,000.00 213,000,000.00 1,000,000.00 50,000,000. 50,000,000.00 5,000,000.3 5,000,000. 4,000,000. 10,000,000 15,000,000. 5,000,000. 6,000,000.9 15,000,000. 50,000,000. 50,000,000. 10,000,000. PAR VALUE 8,000,000,8 8,000,000,8 99.723 99.727 100.258 98.645 99.626 041 959 959 959 98.962 98.962 97.882 97.882 97.882 98.012 97.968 98.037 98.041 98.043 98.036 97.927 97.922 97.945 .00.649 99.000 99.828 99.828 9.66 98 0.0 197 316 .281 .281 .102 .103 .049 .071 .929 .716 716 807 .807 807 .031 .285 4.103 .065 4.187 .268 4.137 716 4.075 090. .190 4.020 3.970 090. 1.190 3.985 3.985 3.980 3.995 1.100 1.180 060. 000. .625 625 .625 .625 625 625 .625 625 .000 3.000 SETTLEMENT DATE BASIS 000 000 000 000 000 000 000 000 000 000 000 000 MATURITY PURCHASE SAF/ 07/30/07 01/11/08 10/11/07 10/90/60 10/90/60 09/10/07 09/24/07 09/25/07 09/25/07 09/25/07 04/10/08 10/11/07 04/10/08 10/11/07 03/31/06 07/24/07 07/24/07 03/31/08 10/09/07 10/90/60 04/10/08 10/16/07 04/17/08 10/18/07 04/17/08 10/18/07 01/31/08 09/11/01 06/14/07 07/24/07 08/03/07 02/28/06 02/28/06 02/28/06 04/30/08 12/12/07 DATE 01/11/08 03/06/08 03/06/08 03/20/08 03/20/08 03/20/08 03/20/08 02/15/08 02/15/08 02/15/08 02/29/08 02/29/08 02/29/08 02/29/08 03/31/08 03/31/08 03/31/08 03/31/08 03/31/08 03/31/08 03/31/08 03/31/08 03/31/08 04/30/08 (TICKER) 01/11/08 03/06/08 03/06/08 03/13/08 03/20/08 02/15/08 000 00 007 007 100 100 100 100 100 100 100 100 100 100 100 100 312795D40 912795D40 312795C33 312795D24 312795D24 312795D24 312795D24 312795D40 312795D40 312795D40 312795D73 312795D81 312795D81 912828EU0 912828AT7 312828AT7 312828AT7 912828AT7 312828EY2 912828EY2 912828EZ9 912828EZ9 912828EZ9 912828EZ9 912828EZ9 312795C33 SUBTOTAL (Inv Type) 11 TREASURY BILLS (99,00) 99. (99) .66) .66) .66) . 66) .66) BILL BILL BILL BILL BILL BILL NOTE BILL BILL BILL BILL BILL NOTE T BILL BILL 41134 41214 41089 11135 41137 41708 41882 41771 41776 11780 41794 41848 41849 41784 41664 41703 41729 11730 11138 41770 11796 41797 11798 41799 41825 41840 41772 INVSMI NO.



MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY FRANCISCO SAN EH O CITY/COUNTY

(SIRPT)

PAGE: 2 RUN: 01/02/08 09:56:21

1/07			
INVESTMENTS OUTSTANDING AS OF 12/31/07	MAJOR SORT KEY IS ICC#	SETTLEMENT DATE BASIS	

1					-	A CHARLES CO. ALCOHOL:	and desired						
4	NO.	DESCRIPTION	TION	CUSIP	NO.	(TICKER)	DATE	PURP	RATE	YIELD	PRICE	SHARES	BOOK VALUE
ď	41706	T NOTE	(99.00)	912828DT4	100	05/15/08	07/24/07	000	3.750	5.009	99.008	5,000,000.00	4.950,390.63
ď	41707	T NOTE	(00.66)	912828DT4	100	05/15/08	07/24/07	000	3.750	5.014	99.004	10,000,000.00	
rd,	41723	T NOTE	(99.05)	912828DT4	100	05/15/08	07/31/07	000	3.750	4.869	99.137	5,000,000.00	4,956,835.94
ď	41728	Н	(98.10)	912828AZ3	100	05/15/08		000	2.625	4.857	98.285	5,000,000.00	4,914,257.81
K	41731	T NOTE	(98.09)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.901	98.270	6,000,000.00	5,896,171.88
ø	41732	T NOTE	(60.86)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.906	98.266	5,000,000.00	4,913,281.25
ď	41733	T NOTE	(60.86)	912828AZ3	100	05/15/08	08/03/07	000	2.625	4.906	98.266	4,000,000.00	3,930,625.00
K	41786	T NOTE		912828DT4	100	05/15/08	09/19/07	000	3.750	4.385	99.590	5,000,000.00	4,979,492.19
A	41818	T NOTE		912828AZ3	100	05/15/08	10/09/01	000	2.625	4.313	800.66	10,000,000.00	9,900,781.25
ď	41858	T NOTE		9128274F6	100	05/15/08	10/22/07	000	5.625	4.122	100.828	2,500,000.00	2,520,703.13
ď	41837	T NOTE		912828FG0	100	05/31/08	10/15/07	000	4.875	4.514	100.215	10,000,000.00	10,021,484.38
ď	41873	T NOTE		912828FG0	100	05/31/08	10/26/07	000	4.875	4.104	100.445	5,000,000.00	5,022,265.63
ď	41887	T NOTE		912828FG0	100	05/31/08	11/02/07	000	4.875	4.004	100.488	5,000,000.00	5,024,414.06
A	41803	T NOTE		912828FJ4	100	80/08/90	10/02/07	000	5.125	4.174	100.684	7,000,000.00	7,047,851.56
ø	41814	T NOTE		912828FJ4	100	06/30/08	10/02/07	000	5.125	4.179	100.680	5,000,000.00	5,033,984.38
A	41816	T NOTE		912828FJ4	100	06/30/08	10/02/07	000	5.125	4.179	100.680	4,000,000.00	4,027,187.50
A	41817	T NOTE		912828FJ4	100	06/30/08	10/02/07	000	5.125	4.169	100.688	10,000,000.00	10,068,750.00
A	41845	T NOTE		912828FM7	100	07/31/08	10/11/01	000	5.000	4.334	101.564	5,000,000.00	5,078,184.44
ø	41884	T NOTE		912828FM7	100	07/31/08	11/02/07	000	5.000	3.959	102.027	5,000,000.00	5,101,358,70
A	41830	T NOTE		912828BG4	100	08/12/08	10/12/07	000	3.250	4.415	99.555	10,000,000.00	9,955,519.71
d	41853	T NOTE		912828EC0	100	08/12/08	10/18/01	000	4.125	4.177	100.671	50,000,000.00	50,335,258.15
A	41867	T NOTE		912828FR6	100	08/31/08	10/25/07	000	4.875	4.074	101.393	10,000,000.00	10,139,285.71
×	41876	T NOTE		912828FT2	100	09/30/08	10/31/01	000	4.625	3.981	100.962	2,000,000.00	2,019,240.95
×	41877	Н		912828FT2	100	09/30/08		000	4.625	3.976	100.966	2,000,000.00	2,019,319.08
ď	41878	H		912828FT2	100	09/30/08		000	4.625	3.981	100.962	2,000,000.00	2,019,240.95
K	41879	H		912828FT2	100	09/30/08		000	4.625	3.976	100.966	2,000,000.00	2,019,319.08
ď	41697	Н		912828BT6	100	12/15/08		000	3.375	4.860	98.016	5,000,000.00	4,900,781.25
ď	41698	3 T NOTE	(86)	912828BT6	100	12/15/08	07/23/07	000	3.375	4.866	98.008	10,000,000.00	9,800,781.25
Ø	41699	F		912828BT6	100	12/15/08		000	3.375	4.907	97.953	5,000,000.00	4,897,656.25
Ø	41700	H	_	912828BT6	100	12/15/08		000	3.375	4.901	97.961	5,000,000.00	4,898,046.88
A	41738	3 T NOTE	(98.11)	912828BT6	100	12/15/08		000	3.375	4.668	98.320	8,000,000.00	7,865,625.00
ø	41740			912828BT6	100	12/15/08	08/01/01	000	3.375	4.583	98.426	5,000,000.00	4,921,289.06
K	41662	T. NOTE	(99.19)	912828GB0	100	12/31/08	06/08/07	000	4.750	5.038	99.570	20,000,000.00	19,914,062.50
ď	41870	[==		912828FE5	100	05/15/09		000	4.875	3.797	101.609	5,000,000.00	5,080,468.75
K	41841	[==		912828GT1	100	05/31/09	10/16/07	000	4.875	4.250	100.965	10,000,000.00	10,096,484.38
K	41862	T NOTE		912828GY0	100	07/31/09	10/23/07	000	4.625	3.864	102.341	5,100,000.00	5,219,384.00
ELS:	BTOTAL	Tny Tv	SHETOTAL (Inv Type) 12 TREASURY NOTES	NOTES		19.93%(C	(C)		4.400	4.508	99.915	691.500.000.00	690.912.175.70
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6	0 0 0	0	CMIGRAGO WAT OF THE	- CONTROL C. L.C.	00 5	00/00/11	20/20/21 00/00/11 001	0	-	0 0 0	000	000	0000
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Su	BTOTAL	J (Inv Ty	SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK	HOME LOAN BAN	4K	.14	.14%(C)		4.550	4.550	4.550 100.000	5,000,000.00	5,000,000.00

100 11/23/09 12/07/07 000 4.830 4.846 100.157

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SUBTOTAL 41619 11691 41688 11605

14,586,300.00 35,294,320.56 19,116,177.78 23,939,062.50 PAGE: 3 01/02/08 09:56:21 50,259,691.67 33,670,875.00 23,912,166.67 14,327,700.00 24,176,916.67 50,078,616.67 150,416,925.01 9,744,086.11 23,898,611.11 47,744,708.33 24,321,625.00 47,590,958.33 4,890,913.89 4,885,869,44 872,200.00 430,544,546.95 24,335,000. 23,845,416. 856. 558. BOOK VALUE 24,382, 50,000,000.00 10,000,000.00 15,000,000.00 37,000,000.00 20,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 5,000,000.00 6,000,000.00 448,000,000.00 10,000,000.00 10,000,000.0 25,000,000.0 25,000,000.0 25,000,000.0 15,000,000. 12,000,000. PAR VALUE SHARES 25,000, 25,000, PRICE 97.912 97.755 4.846 100.157 100.519 100.278 97.287 96.708 95.182 97.818 97.730 97.870 96.104 98.848 95.594 95.489 97.528 4.802 4.714 5.188 5.141 5.126 4.831 5.147 5.105 5.088 5.127 TRDNG YIELD 5.079 4.489 5.093 4.996 5.090 4.641 4.646 4.645 4.353 INVENTORY INVESTMENTS OUTSTANDING AS OF 12/31/07 4,830 4.830 1.880 CUPN 4.830 5.040 5.090 5.040 4.910 1.850 4.880 4.880 4.790 4.860 4.860 4.890 4.845 4.540 4.540 .540 1.260 4.883 4.660 5.080 4.999 4.390 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS 0000 000 0000 SAF/ 000 000 MATURITY PURCHASE 11/23/09 12/07/07 04/12/07 08/15/07 04/03/07 70/119/07 07/18/07 02/28/07 03/20/07 03/20/07 03/09/07 03/20/07 08/15/07 04/05/07 04/09/08 10/11/07 04/09/08 10/12/07 04/30/08 11/02/07 01/04/08 10/09/07 01/09/08 10/12/07 DATE INVESTMENT 4.34% (C) 12.42%(C) 01/16/08 02/01/08 02/08/08 02/11/08 02/15/08 03/03/08 03/17/08 03/17/08 03/28/08 04/02/08 01/10/08 01/25/08 01/25/08 03/02/08 03/19/08 (TICKER) 01/01/08 01/31/08 02/01/08 02/01/08 02/04/08 100 100 100 100 007 100 007 007 007 100 SUND NO. 3133XNF61 3133XNF61 313588RM9 313588RW7 113384RJ0 313384RP6 313384SF7 313384UM9 313588SN6 313588SN6 313588SN6 313588SR7 313588SV8 313588TC9 313588UW3 (Inv Type) 41 FNMA DISCOUNT NOTES (Inv Type) 32 FHLB FLOATER OTR z H DI MTG ASSN FEDERAL NATL MTG ASSN MTG ASSN FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN FEDERAL NATE MTG ASSN MTG ASSN FEDERAL NATL MTG ASSN FNMA DISCOUNT NOTES FNMA DISCOUNT NOTES B FLOATER FEDERAL NATL FEDERAL NATL FEDERAL NATL DESCRIPTION FANNIE MAE FANNIE 44

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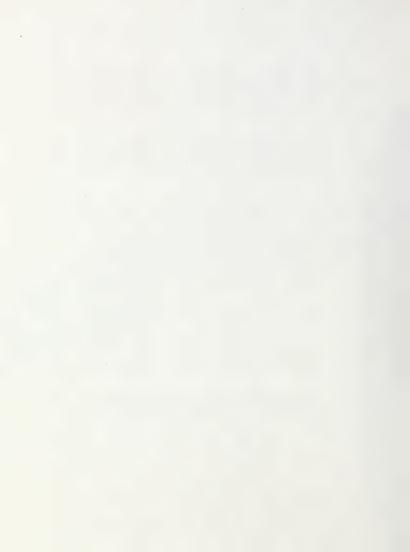
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INVESTMENTS OUTSTANDING AS OF 12/31/07
MAJOR SORT KEY IS ICC#

(SIRPT)

	BOOK VALUE	47.509.601.39	23,931,166.67	6,825,700.00	14,761,395.83	9,840,930.56	15,462,088.89	28,541,042.50	30,440,306.67	9,646,322.22	15,255,853.33	240.538.812.23		19,492,600.00	14,915,125.00	44,781,125.00	49,875,458.33	49,875,458.33	19,538,300.00	9,951,361.11	49.804.166.67	14,925,187.50	49,811,777.78	19,844,633.33	39,646,833.33	4,956,034.72	24.490.000.00	49,547,916.67	49,547,916.67	29,715,375.00	14,866,312.50	49,554,375.00	24,427,604.17	44,644,800.00		24,509,250.00	24,346,152.78	29,264,750.00	24,445,833.33	24,572,430.56		31,248,666.67
	PAR VALUE SHARES	50,000,000.00		7,000,000.00			16,000,000.00	30,000,000.00	32,000,000.00	20,000,000.00		251.000.000.00		20,000,000.00	15,000,000.00				10,000,000.00	50,000,000.00	50.000.000.00	15,000,000.00	50,000,000.00	20,000,000.00	40,000,000.00	10,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	30,000,000.00	15,000,000.00	20,000,000.00	25,000,000.00	45,000,000.00	0000	25,000,000.00	25,000,000.00	30,000,000.00	25,000,000.00	000,000	40,000,000.00	32,000,000.00
	BOOK	95.019	95.725	97.510	98.409	98.409	96.638	95.137	95.126	96.463	95.349	95.832		97.463	99.434		99.751	99.751	20.10	99.514	99.608	99.501	99.624	99.223	99.117	99.121	97.960	960.66	960.66	99.051	99.109	99.109	97.710	99.211	98.370	98.037	97.385	97.549	97.783	98.290	98.669	97.652
	TRDNG	5.227	5.056	5.107	4.476	4.476	5.112	5.070	5.167	4 011	4.919	5.009	1	5.294	4.878	5.175	4.281	4.281	107.0	4.718	4.718	5.156	4.858	4.777	4.934	4.913	5.206	5.298	5.298	4.997	5.222	5.222	5.373	4.475	4.849	4.774	5.401	5.228	4.858	707.1	5.057	4.946
# 5	CUPN	4.967	4.840	4.980	4.405	4.405	4.940	4.823	4.915	4.000	4.690	4.799	-	5.160	4.850	5.150	4.270	4.270	0.1.0	4.700	4.700	5.130	5.840	4.740	4.890	4.870	5.100	5.250	5.250	4.950	5.175	5.175	5.250	4.440	4.770	4.680	5.260	5.100	4.750	4 . 700	9.90	000.
IS IC E BASI	SAF/ PURP	000	000					000	000							000	000	000					-			000						000	000	000	000	000	000	000	000	000	000	000
MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE NO. (TICKER) DATE	100 02/04/08 02/08/07		02/11/08	02/29/08	02/29/08		03/31/08	100 03/31/08 04/09/07	04/07/00	08/18/08	6.94%(€)		01/02/08	01/01/08	01/01/08	01/08/08	100 01/08/08 12/18/07	00/00/10	01/09/08	01/09/08	01/11/08	01/14/08	01/18/08	01/25/08	100 01/25/08 11/21/07	02/05/08	02/05/08	02/05/08	02/06/08	02/01/08	02/07/08	02/15/08	02/19/08	02/22/08	02/29/08	03/04/08	03/04/08	100 03/04/08 09/18/07	03/04/00	03/02/08	100 03/18/08 09/25/07
	CUSIP	CORP D 313396SR5	CORP D 313396SR5	313396SY0	313396TS2	313396TS2	6	۹ ۵	313396UZ4	133055TE	313396C50	SCOUNT NOTES		90485JA29	4662J0A77	4497W0A73	25153JA83	251533483	449740394	02635RA90	02635RA90	4497W0AB4	74977KAE9	91160AAJ1	4497W0AR9	4497W0AR9	90485JB51	06737HB57	06737HB57	02635RB65	06737HB73	_		89233GBK1	0660P0BN2	90485JBV4	066020043	904853C43	904850043	A 4 0 0 15 0 0 0 0 0	449/W0C33	066020000
	INVSMT NO. DESCRIPTION	A 41565 FEDL HOME LLN MTG COI	LN MTG	41748	41856	41857 FREDDIE	41/14 FREDDIE MAC	41620 FELL HOME LLN MIG	MIG	41753	41755 FREDDIE	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES		41681 UNION BANK	41898 J P P	41905	41920 DEUTSCHE CE	A 41921 DEUTSCHE C P	A1907 TWO C D	41909 AIG C	41910 AIG C	41911	41922	41901 UNION BANK C	41899 ING FUNDING	A 41900 ING FUNDING C P	41781 UNIC	41906 BARCLAYS C	41912	41902 AIG C P	41908 BARCLAYS FD C	41913 BARCLAYS FD C P	41777 BABNK OF	41923 TOYOTA FS C P	41859	41811 UNION BANK C P	41770 HAIDN DANK OF	41119	41/85 UNION BANK C	INC O B		BANK OF AMERICA



### FRANCISCO SAN CITY/COUNTY OF S MR. NEWLIN RANKIN

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## 41851 JUN CHRANE C P ## 66220D24 100 64/10/8 10/26/17 000 4.460 4.562 97.746 20000000 99.7	INVSMT NO. DESCRIPTION	CUSIP	FUND NO.	MATURITY PURCHASE (TICKER) DATE		SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
THE PRINGE OF MARKETA NUCL  (INV Type) 18 COMMERCIAL PAPER DISC  (INV Type) 18 COMMERCIAL PAPER DISC  (INV Type) 18 COMMERCIAL PAPER DISC  (INV Type) 19 PERENE C P  466230E16 100 05/01/08 11/02/07 000 4.560 4.668 97.697 10.000.000 0.0	41883 UNION BANK	90485JD18	100		11/01/07	000	4.400	4.483	98.142	10,000,000.00	9,814,222.22
THE WERGAN CIACRE C P 466220E16 100 04/32/88 11/02/07 000 4.580 97.657 10.000,000.00 1.03 1.03 1.04 1.05 1.05 1.05 1.05 1.05 1.05 1.05 1.05	41864	4662J0DJ8	100		10/24/07	000	4.580	4.686	97.748	25,000,000.00	24,437,041.67
(Inv Type) 81 COMMERCIAL PAPER DISC 29.8\$1(S) 4.754 4.920 99.832 1.047,000.000.00 11.03 PROKEM CHARE CTAL PAPER DISC 29.8\$1(S) 4.754 4.920 99.832 1.047,000.000.00 11.03 PROKEM CTAL PAPER DISC 29.8\$1(S) 4.754 4.920 99.832 1.047,000.000.00 11.03 PROKEM NCD 48.2329E\$ 100 01/408 09/40/707 000 5.440 5.440 100.000 50.000.000.00 5 9.000.000.00 10.03 PROKEM NCD 48.2329E\$ 100 01/408 12/44/0 000 4.600 100.000 50.000.000 50.000.000 00 5 9.000.000.00 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.00 10.000.000 5 9.000.000.000 5 9	41874	4662J0DP4	100	04/23/08	10/26/07	000	4.460	4.562	97.770	10,000,000.00	9,777,000.00
Change   Corregerial   Parer Disc   Case	41897 J P MORGAN CHASE C	4662J0E16	100		11/02/07	000	4.580	4.688	97.697	10,000,000.00	9,769,727.78
41173 JANN OF AMERICA NCD 60650GT59 100 01/40/08 12/14/07 000 4.600 100.000 50.000.000 00 413174 NCD MARKEAN NCD 44123PEK5 100 01/44/08 11/44/07 000 4.600 4.600 100.000 50.000.000 00 41319 JP PORGRAN NCD 44123PEK5 100 01/44/08 11/44/07 000 4.600 4.600 100.000 50.000.000 00 41319 JP PORGRAN NCD 44123PEK5 100 01/44/08 11/44/07 000 4.600 4.600 100.000 50.000.000 00 41319 JP PORGRAN NCD 44123PEK5 100 01/24/08 11/44/07 000 4.600 4.600 100.000 50.000.000 00 41319 JP PORGRAN NCD 44123PEK5 100 01/24/08 11/44/07 000 4.600 4.600 100.000 50.000.000 00 41319 JP PORGRAN NCD 44125 JP PORGRAN NCD 60650GT20 100 01/24/08 11/44/07 000 4.400 4.600 4.600 100.000 50.000.000 00 41319 JP PORGRAN NCD 60650GT20 100 01/24/08 11/45/07 000 4.400 4.600 4.600 4.000 100 000 6.400 100 000 00 441100 JP PORGRAN NCD 60650GT20 100 01/24/08 11/45/07 000 4.400 4.600 4.600 4.000 100 000 00 441100 JP JP PORGRAN NCD 60650GT20 100 01/24/08 11/45/07 000 4.600 4.600 4.600 4.000 100 000 000 00 441100 JP JP PORGRAN NCD 60650GT20 100 01/24/08 11/45/07 000 4.600 4	(Inv Type)	L PAPER DISC		29.85%	(C)		4.764	4.920	98.832	1,047,000,000.00	1,034,766,086.12
41773 BANK OF AMERICA NCD 60500T59 100 01/14/08 11/14/07 000 4:600 4:600 1000 50.000.000.000 419179 PROMESAN NCD 48212PFKS 100 01/14/08 11/14/07 000 4:600 4							1 1 1	1	1		
44123 F PROMERAN NCD 44123PEKS 100 0/14/08 12/14/07 000 4.600 16.00 100.00 50.000.00 000 141918 J PROMERAN NCD 44123PEKS 100 0/14/08 12/14/07 000 4.600 16.00 100.00 50.000.000 000 141918 J PROMERAN NCD 44123PEKS 100 0/14/08 12/14/07 000 4.600 4.600 100.000 50.000.000 000 14178 ARNIN CD PAREICA NCD 060500767 100 0/12/208 09/18/07 000 5.440 5.440 100.000 50.000.000 000 14193 BANK CD PAREICA NCD 060500767 100 0/12/208 09/18/07 000 5.440 5.440 5.440 100.000 50.000.000 000 14193 BANK CD PAREICA NCD 060500754 100 0/12/208 09/18/07 000 5.440 5.440 5.440 100.000 50.000.000 000 14199 BANK CD PAREICA NCD 060500754 100 0/12/208 09/18/07 000 4.950 4.950 10.000 90.000 000 100 100 000 100 100 000 100 000 100 100 000 100 100 000 100 100 000 10	41773 BANK OF AMERICA	06050GT59	100		10/10/60	000	5.440		100.000	50,000,000.00	50,000,000.00
441139 P PROMEAN NCD 44123PPES 100 01/47/07 000 4.600 100 000 000 5.000.000 000 100 100 100 100 100 100 100	41917 J P MORGAN NCD	48123PPK5	100		12/14/07	000	4.600		100.000	50,000,000.00	50,000,000.00
41729 BANK OF ARESICA NCD 66050CT67 100 01/22/08 99/27/07 000 4.560 100 000 5.000,000 000 4.100,000 6.000,000 000 4.100,000 6.000,000 000 000 000 6.000,000 000 000 000 000 6.000,000 000 000 000 000 000 000 000 000	41918	48123PPK5	100		12/14/07	000	4.600	4.600	100.000	50,000,000.00	50,000,000.00
41795 MANN CP ARBEICA NCD 06650G786 7 100 07/22/08 09/70/70 005 4560 5.480 100.000 50.000.000 000 4190 MANN CP ARBEICA NCD 06650G786 7 100 07/22/08 09/70/70 005 4560 5.480 100.000 50.000.000 000 41990 MANN CP ARBEICA NCD 06650G375 1 100 07/23/08 09/20/70 005 4560 4.800 100.000 20.000.000 000 41990 MANN CP ARBEICA NCD 06650G376 1 100 07/23/08 11/55/07 000 4.800 4.800 100.000 20.000.000 000 41668 MANN CP ARBEICA NCD 06650G376 1 100 07/23/08 11/55/07 000 4.800 4.800 100.000 20.000.000 000 41868 MANN CP ARBEICA NCD 06650G376 1 100 07/33/08 11/55/07 000 4.800 4.800 100.000 4.500 000.000 41891 MANN CP ARBEICA NCD 06650G376 1 100 03/33/08 11/55/07 000 4.600 4.500 100.000 4.500 000.000 41891 MANN CP ARBEICA NCD 06650G376 1 100 03/33/08 11/55/07 000 4.600 4.500 100.000 4.500 000.000 41869 MANN CP ARBEICA NCD 06650G376 1 100 03/33/08 11/55/07 000 4.600 4.500 100.000 4.500 000.000 41869 MANN CP ARBEICA NCD 06650G376 1 100 03/33/08 11/55/07 000 4.600 4.500 100.000 4.500 000.000 4	41919	48123PPK5	100	01/14/08	12/14/07	000	4.600	4.600	100.000	5,000,000.00	5,000,000.00
41790 BANK OF AMERICA NCD 066500X54 100 01/22/08 09/18/10/7 000 4.950 4.950 100.000 500.0000000000000000000000000	41774 BANK OF AMERICA	06050GT67	100		10/10/60	000	5.440	5.440	100.000	50,000,000.00	50,000,000.00
41990 BANK OF ARBEICA NCD 066503754 100 07/21/08 11/15/07 000 4.800 4.800 100.00 40.000.000.000 41950 BANK OF ARBEICA NCD 066503754 100 07/21/08 11/15/07 000 4.800 4.800 100.000 20.000.000 0.000 41850 BANK OF ARBEICA NCD 06650376 100 02/21/08 11/15/07 000 4.800 4.800 100.000 20.000.000 0.000 41868 BANK OF ARBEICA NCD 06650376 100 02/21/08 11/15/07 000 4.800 4.800 100.000 25.000.000 0.000 41861 BANK OF ARBEICA NCD 06650376 100 03/21/08 11/15/5/07 000 4.800 4.800 100.000 35.000.000 0.000 41861 BANK OF ARBEICA NCD 06650376 100 03/21/08 11/15/07 000 4.800 4.800 100.000 35.000.000 0.000 41861 BANK OF ARBEICA NCD 06650376 100 03/21/08 11/15/07 000 4.800 4.800 100.000 35.000.000 0.000 41861 BANK OF ARBEICA NCD 06650376 100 03/21/08 11/15/07 000 4.800 4.800 100.000 35.000.000 0.000 41862 BANK OF ARBEICA NCD 06650376 100 03/21/13/08 11/15/07 000 4.800 4.800 100.000 35.000.000 0.	41783 BANK OF AMERICA	06050GV80	100		09/18/07	000	5.480	5.480	100.000	50,000,000.00	50,000,000.00
BANK OF PAREICA NCD 0669603H3 100 02/13/08 11/15/07 000 4 180 0 4 1804 0 100 000 000 000 000 000 000 000 000	41790 BANK OF AMERICA	06050GX54	100	01/22/08	09/21/07	000	4.950	4.950	100.000	40,000,000.00	40,000,000.00
ENNIN CO PAREICA NCD 066502786 100 02/19/08 11/15/0 000 4 4:780 100:000 40:000:000 000:000 000:000 000:000 000:000 000:000 000:000 000:000 000:000 000:000 000:000 000:000:000 000:000:000 000:000	41890 BANK OF AMERICA	06050G3G3	100		11/15/07	000	4.800		100.000	20,000,000.00	20,000,000.00
BANK OF AMERICAN NCD 60650G276 1100 03/13/08 110/23/07 1000 4.790 4.780 4.780 0.00.000 0.000.000 0.000.000 0.000.00	41894 BANK OF AMERICA	06050G3M0	100		11/16/07	000	4.840		100.000	40,000,000.00	40,000,000.00
BANK OF AMERICA NCD 66500320 100 05/18/03/07 000 4:600 4:500 00.0014  BANK OF AMERICA NCD 66500320 100 05/08/08 11/08/07 000 4:600 4:600 0.0010  BANK OF AMERICA NCD 66500320 9702 11/13/08 10/25/07 000 4:600 4:600 0.000 0.000.000  (INV Type) 91 NEOCTIABLE C.D. S 13.704(C) 4:978 4.778 100.001 475,000,000.00  MISSION NAT BANK PTD 70491101  (INV Type) 1010 PUBLIC TIME DEPOSIT MONTHLY 1.304(C) 5.500 5.500 100.000 100,000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.500 5.500 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.500 5.500 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.500 5.500 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.300 5.300 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.550 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/07 000 5.350 5.350 100.000 10.000.000  CITTIBANK PTD 270491111  100 01/25/08 01/25/	41868 BANK OF AMERICA	06050G2F6	100		10/25/07	000	4.780	4.780	100.000	25,000,000.00	25,000,000.00
BANK OF AMERICA NCD 665050336 100 05/80/80 11/08/07 000 4.600 4.600 100.000 10.000 0.000.00 0.000.00 0.000.00	BANK OF AMERICA	06050GY20	100		10/03/01	000	4.980	4.980	100.014	50,000,000.00	50,006,916.67
(Inv Type) 91 NEGOTIABLE C.D.'S 11/13/08 10/25/07 000 4.500 4.000	BANK OF AMERICA	06050G3A6	100		11/08/01	000	4.630	4.630	100.000	10,000,000.00	000
(Inv Type) 91 NEGOTIABLE C.D.'S 13.701(C) 4.978 100.001 475,000.00000	BANK OF AMERICA	06050G2C3	9702		10/25/07	000	4.600	4.600	100.000	35,000,000.00	35,000,000.00
(Inv Type) 91 NEGOTIABLE C.D. S  MISSION NAT BANK PTD  (Inv Type) 1010 PUBLIC TIME DEPOSIT  (Inv Type) 1010 PUBLIC TIME DEPOSIT  (Inv Type) 1011 PUBLIC TIME DEPOSIT  (Inv Type) 1011 PUBLIC TIME DEPOSIT NO 11/02/08 01/02/07 000 5.300 5.300 100.000 200.000 000 000 000 000 000 000 0					į				1 4		
100 07/16/08 07/16/07 000 5.630 5.630 100.000 100.000 0 100.000 0 100.000 0 100.000 0 1 1 1 1	(Inv Type)	E C.D.'S		13.70%	(0)		4.978		100.001	475,000,000.00	475,006,916.67
418.2 MISSION AREA CEDIT UN 10/03/08 11/02/07 000 3.560 3.560 100.0000 100.000			5	00/31/20	50/31/50		0 6 3 0	000	000	000	000 001
0.2/7 000 5.300 5.300 100.000 10.000,000.00 13/77 000 5.250 5.450 100.000 10.000,000.00 13/77 000 5.250 100.000 10.000,000.00 13/77 000 5.350 5.350 100.000 10.000,000.00 13/8 000 5.350 5.350 100.000 10.000,000.00 1.5 150 5.350 100.000 45,000,000.00 1.5 150 5.350 100.000 45,000,000.00	41892		100	11/03/08	11/02/07		3.500	3.500	100.000	100,000.00	100,000.00
02/07 000 5.100 5.300 100.000 10.000,000.00 126/07 000 5.450 5.450 100.000 10.000,000.00 126/07 000 5.450 5.450 100.000 10.000,000.00 107/07 000 5.450 5.350 100.000 10.000,000.00 10.00		PISOURI BMIT		0	(5)		4 565		100	00 000 000	00 000 000
09/77 000 5.350 5.300 100.000 10.000,000.000 10.000											
118/07 000 5.250 5.259 10.000 00.000 0.000	41528		100	01/02/08	01/02/07	000	5.300	5.300	100.000	10,000,000.00	10,000,000.00
125/07 000 5.1450 5.450 100.000 10.000,000.00 171/07 000 5.150 5.150 100.000 10.000,000.00 177/07 000 5.150 5.150 100.000 10.000,000.00 17.000 10.000,000 10.000,000.00 17.000 10.000,000 10.000,000.00 17.000 10.000,000,000	41554	W.	100	01/19/08	01/19/07	000	5.250	5.250	100.000	5,000,000.00	5,000,000.00
118/07 000 5.350 5.350 100.000 10.000.000.000.000.000.000.000	41558		100	01/25/08	01/25/07	000	5.450		100.000	10,000,000.00	10,000,000.00
(1) (1) (10) (5,536 (5,535 10),000 (10) (10) (10) (10) (10) (10) (10) (	41640		100		04/18/07	000	5.350	5.350	100.000	10,000,000.00	10,000,000.00
ALS ====================================	41663		TOOT		06/07/07	000	5,350	058.5	T00.000	TO, 000, 000, 0T	TO, 000, 000.00
FIXED 4.708 4.826 98.603 3,515,560,000.00	SUBTOTAL (Inv Type) 1011 PUBLIC	TIME DEPOSIT	MONTHI	LY 1.30%	(C)		5.350	5.350	100.000	45,000,000.00	45,000,000.00
FIXED 4.708 4.826 98.603 3,515,560,000.00				REPORT I							
				ASSETS	FI>	KED	4.708	4.826	98.603	3,515,560,000.00	3,466,457,162.95



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100,000.00 200,000.00 01/02/08 09:56:21 100,000.00 BOOK VALUE PAGE: 100,000.00 100,000.00 200,000.00 PAR VALUE SHARES 4.565 4.565 100.000 BOOK PRICE 5.630 100.000 3.500 100.000 TRDNG YIELD -----INVESTMENTS OUTSTANDING AS OF 12/31/07 5.630 RATE CUPN MAJOR SORT KEY IS BANK SETTLEMENT DATE BASIS 100 07/16/08 07/16/07 000 100 11/03/08 11/02/07 000 DATE PURP FUND MATURITY PURCHASE SAF/ REPORT TOTALS 100.00%(C) (TICKER) NO. CUSIP SUBTOTAL (Bank) 19 BANK OF NEW YORK A 41892 MISSION AREA CREDIT UN A 41710 MISSION NAT BANK PTD DESCRIPTION INVSMI (SIRPT) NO.

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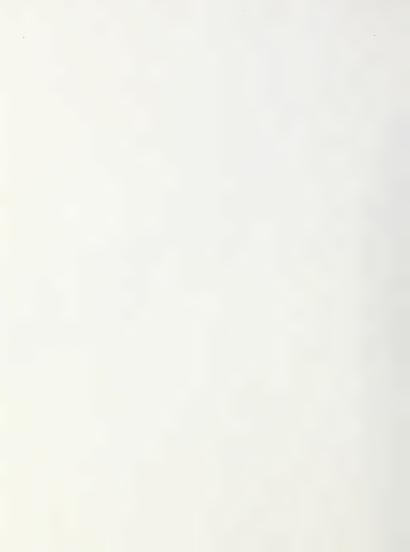
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4.565 4.565 100,000

FIXED

ASSETS



# CITY/COUNTY OF SAN FRANCISCO . NEWLIN RANKIN 415-554-448

(SIRPT)	INVESTMENT INVENTORY INVESTMENTS OFFSTANDING AS OF 12/31/07 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	INVENTORY  JING AS OF 12/31/07  CEY IS ICC#  DATE BASIS	7 X X / 0.7		RUN: 0	RUN: 01/02/08 09:56:21
SUNMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	6.05%(C)	4.191	4.279	97.936	211,993,000.00	207,617,740.04
(Inv Type) 12 TREASURY NOTES	20.14%(C)	4.400	4.508	99.915	691,500,000.00	690,912,175.70
(Inv Type) 22 FEDERAL HOME LOAN BANK	.15%(C)	4.550	4.550	4.550 100.000	5,000,000.00	5,000,000.00
(Inv Type) 32 FHLB FLOATER QTR	4.38%(C)	4.830	4.830 4.831 100.278	100.278	150,000,000.00	150,416,925.01
(Inv Type) 41 FNMA DISCOUNT NOTES	12.55%(C)	4.883	5.079	96.104	448,000,000.00	430,544,546.95
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	5.41%(C)	4.659	4.770	97.685	189,860,000.00	185,465,272.37
(Inv Type) 44 FMC DISCOUNT NOTES	7.01%(C)	4.799	5.009	95.832	251,000,000.00	240,538,812.23
(Inv Type) 81 COMMERCIAL PAPER DISC	30.16∜(€)	4.764	4.920	98.832	4.764 4.920 98.832 1,047,000,000.00 1,034,766,086.12	1,034,766,086.12
(Inv Type) 91 NEGOTIABLE C.D.'S	12.83%(C)	5.008	5.008	5.008 100.002	440,000,000.00	440,006,916.67
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C)	4.565	4.565	4.565 100.000	200,000.00	200,000.00
(inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.31%(C) REPORT TOTALS ASSETS FIXED	5.350	5.350 5.350 1 ===== ====== 4.709 4.829	5.350 100.000 	5,350 5,350 100.000 45,000,000.00 45,000,000.00 45,000,000.00 45,000,000.00 45,000.00	45,000,000.00 3,430,468,475.09



## CITY/COUNTY OF SAN FRANCISCO R. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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INVESTMENTS OUTSTANDING AS OF 12/31/07
MAJOR SORT KEY IS ICC#

PAGE: 1 RUN: 01/02/08 09:56:23

UNREALIZED LOSS 153.58 2,618.64 11,263.89 112,638.89 112,638.89 8,950.00 18,698.61 13,194.45 22,888.89 9,458.33 9,184.72 28.047.92 14,871.11 9,459.03 3,333.34 CURR ACCR INT PRICE SOURCE SUNGARD SUNGARD 2,374.20 40,481.36 68,087.50 680,875.00 SUNGARD 580,875.00 26,183.34 61,416,67 54,587.50 SUNGARD 162,720.83 SUNGARD 108,480.56 SUNGARD 86,675.56 SUNGARD 54,376.39 SUNGARD 46,694.44 SUNGARD 46,808.33 71,524.44 SUNGARD MARKET VALUE MARKET PRICE 24,968,750.00 99.87500000000 99.87500000000 99.87500000000 4,973,437,50 39.46875000000 49,734,375,00 99.46875000000 49,734,375,00 39.46875000000 9,946,875.00 99.46875000000 4,968,750.00 4,965,625,00 99.31250000000 14,896,875.00 99.31250000000 9,931,250.00 99,31250000000 7,945,000.00 99.31250000000 4,965,625.00 99,31250000000 4,956,250.00 99.12500000000 99.12500000000 723,156.25 99.06250000000 1,258,093.75 211,848,437.50 4,898,383.33 00 00 PAR/SHARES 274,125.97 4,894,086.11 50,000,000.00 48,940,861.11 9,801,233.33 14,706,106.25 9,804,070,83 7,843,453.33 4,896,361,11 4,896,108,33 7,835,586.67 4.673.996. 5,000,000,8 .000,000,00 861 .000,000,01 5,000,000. 4,901,789. 000 730,000. 208,606,427 4,723, 48,940, 4,901, 5,000, CPN RATE .1900 0200 0200 1000 1100 4.1026 0090 .1026 .1900 2807 1034 0495 0646 1868 4.1906 4.2790 YTM TR 4.8335 4.0600 .2807 1900 4.2807 9850 0646 9850 0594 1972 4.0900 4.1205 SAFE 000 000 100 000 100 000 100 000 100 000 100 000 100 000 100 000 000 100 000 100 100 000 100 6.04% (M) 61 40 BROK 912795D40 912795D40 912795D40 912795033 912795C33 912795D24 912795D24 912795D24 912795D24 (Inv Type) 11 TREASURY BILLS PURCHASE MATURITY DATE DESCRIPTION 10/18/07 04/17/08 09/13/07 03/13/08 09/25/07 03/20/08 .0/11/07 04/10/08 .0/11/07 04/10/08 04/10/08 0/18/07 04/17/08 07/30/07 01/17/08 10/11/07 01/11/08 09/06/07 03/06/08 09/06/07 03/06/08 80/90/60 20/90/60 09/10/07 03/06/08 09/24/07 03/20/08 09/25/07 03/20/08 03/20/08 BILL BILL BILL BILL 41850 T BILL H Еч Н Н Е EH Н Eн EH 41722 41882 41770 41772 41780 41794 41796 41797 41799 41825 41848 41771 NUMBER

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NOTE (99.30) 01/31/06 01/ NOTE 09/17/07 01/ NOTE (98.22)

4,998,437.50



# CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-54-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

PAGE: 2 RUN: 01/02/08 09:56:23

INVESTMENTS OUTSTANDING AS OF 12/31/07

ICC#	
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	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	1 55.078.12		3 58,359.37		38,750.00	1 53.906.25		1 53,906.25	_	1 53,906.25	53,906.25		343,750.00	343 750 00		343,750.00		343,750.00	75 201 69 87		61,718.75		11,875.00	15,000.00		16,250.00		6,703.12	29,296.87		29,296.87		2,898.44		-78,125,00	55,859.37		112,109,37	20 212 02	
	CURR ACCR INT PRICE SOURCE	56,657.61	SUNGARD	67,989.13	SUNGARD	45,326.09 SIINGAPD	234.426.51	SUNGARD	234,426.51	SUNGARD	234,426.51 STINGAPE	234,426.51	SUNGARD	587,602.46	587 602 46	SUNGARD	587,602.46	SUNGARD	587,602.46	117.520.49	SUNGARD	117,520.49	SUNGARD	SUNGARD	94,016.39	SUNGARD	94,016.39	SUNGARD	SUNGARD	41,517.86	SUNGARD	41,517.86	SUNGARD	44,008.93	415 178 57	SUNGARD	24,210.16	SUNGARD	48,420.33	24 210 16	CALCACTOR AND
	MARKET VALUE MARKET PRICE	4,998,437.50	99.96875000000	5,998,125.00	99.96875000000	3,998,750.00	15,028,125.00	100.1875000000	15,028,125.00	100.1875000000	100.187500000	15,028,125.00	100.1875000000	50,171,875.00	50.171.875.00	100.3437500000	50,171,875.00	100.3437500000	50,171,875.00	10.034.375.00	100.3437500000	10,034,375.00	100.3437500000	100.3437500000	8,027,500.00	100.3437500000	8,027,500.00	100.3437500000	100.3437500000	5,023,437.50	100.4687500000	5,023,437.50	100.4687500000	5,324,843.75	50 234 375 00	100.4687500000	5,006,250.00	100.1250000000	10,012,500.00	5.006.250.00	100 1250000000
:	PAR/SHARES BOOK	5,000,000.00	4,943,359.38	6,000,000.00	5,939,765.63	3.960.000.00	15,000,000.00	14,974,218.75	15,000,000.00	14,974,218.75	14.974.218.75	15,000,000.00	14,974,218.75	50,000,000.00	50.000.000.00	49,828,125.00	50,000,000.00	49,828,125.00	50,000,000.00	10,000,000.00	9,972,265.63	10,000,000.00	9,972,656.25	8,020,679.64	8,000,000.00	8,021,598.36	8,000,000.00	8,021,359.29	6,637,668.81	5,000,000.00	4,994,140.63	2,000,000.00	4,994,140.63	5,300,000.00	50.000.000.00	50,593,750.00	5,000,000.00		9 900 390 63	5.000.000.00	A DEC 03E 04
	CPN RATE	3.0000	5.0708	3.0000	4.9287	4.9212	4.6250	4.7161	4.6250	4.7161	4.7161	4.6250	4.7161	4.6250	4.6250	4.8073	4.6250	4.8073	4.6250	4.6250	5.0314	4.6250	5.0255	4.2125	4.6250	4.2848	4.6250	4.3160	4.6250	4.8750	5.0222	4.8750	5.0222	4.8750	4.8750	3.2119	3.7500	5.0086	3.7500	3.7500	4 00000
	FUND	100	000	100	000	000	100	000	100	000	000	100	000	100	100	000	100	000	100	100	000	100	000	000	100	000	100	000	000	100	000	100	000	100	100	000	100	000	100	100	000
	BANK	119	40	19	40	4 V TU	19	40	19	E 4	87	19	8 9	10	6.5	43	19	40	1.9	19	40	13	44.	40	19	40	19	40	40	1.9	4.0	13	45	19	1.9	43	1.9	45	13	1.9	1 .
	CUSIP	912828AT7		912828AT7	E 6000000	912828AI	912828EY2		912828EY2	0000000	917878217	912828EY2		912828EZ9	912828EZ9		912828EZ9		912828EZ9	912828EZ9		312828EZ5	010000000	912020569	912828EZ9		912828EZ9	0100000000	31282826	912828FC9		912828FC9		912828FC9	912828FC9		912828DT4		912828DT4	912828DT4	
	ST DESCRIPTION ER PURCHASE MATURITY DATE	03 T NOTE (98.28)		E-+	08/03/07 02/15/08	4	34 T NOTE (99.27)		H	E	3/ 1 NOIE (99.2/) 02/28/06 02/29/08	₽		14 T NOTE (99.21)	E	03/31/06 03/31/08	H		17 T NOTE (99.21)	H	07/24/07 03/31/08	H	07/24/07 03/31/08	4	T NOTE		119 T NOTE	6	-	F		T NOTE (99.	8	T NOTE	T NOTE		F	-	41/0/ T NOTE (99.00)	-	03/33/03
	INVEST	41703		41729	41720	7	41134		41135		4113/	41138		41214	41215		41216		41217	41708		41709	41005	7	41808		41819	4.3	7/07#	41701		41702		41871	41914		41706		4	41723	



# CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-54-4487 INVESTMENT INVESTMENT INVESTMENT INVESTMENT

INVESTMENTS OUTSTANDING AS OF 12/31/07
MAJOR SORT KEY IS ICC#

(RPTMKT)

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	SALIZED GAIN	73.242.19		88,828.12		74,218.75	59.375.00		26,757.81		74,218.75		-390.63	41,015.62		8, 984.3/	6 835 94		11,210.94		8,203.12		6,562.50	16 626 00		18,554.69		6,250.00		89,453.12	226,562.50		21,875.00		6,093.75		6,015,62	111 000 0	6.093.	4,015.67		105,468.75	
	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	16.947.12	SUNGARD	20,336.54	SUNGARD	16,947.12	13,557.69	SUNGARD	24,210.16	SUNGARD	33,894.23	18.157.62	SUNGARD	42,622.95	SUNGARD	CITALIAN CONTRACTOR	21.311.48	SUNGARD	985.58	SUNGARD	703.98	SUNGARD	563.19	1 407 97	SUNGARD	104,619.56	SUNGARD	104,619.57	SUNGARD	SUNGARD	779,042.12	SUNGARD	164,732.14	SUNGARD	23,504.10	SUNGARD	23,504.10	SUNCARI	SUNGARD	23,504.10	SUNGARIY	7,838.11	PUNCHELL
	MARKET VALUE MARKET PRICE	4,987,500.00	99.75000000000	5,985,000.00	99.75000000000	99.750000000000	3,990,000,00	99.75000000000	5,006,250.00	100.1250000000	9,975,000.00	2.520.312.50	100.8125000000	10,062,500.00	100.6250000000	00.052,150.00	5.031.250.00	100.625000000	7,059,062.50	100.8437500000	5,042,187.50	100.8437500000	4,033,750.00	10 084 375 00	100.8437500000	5,043,750.00	100.8750000000	5,043,750.00	100.8750000000	99.937,750000000	50,203,125.00	100.4062500000	10,087,500.00	100.8750000000	2,017,500.00	100.8750000000	2,017,500.00	100.8/2000000	100.8750000000	2,017,500.00	100.8750000000	5,006,250.00	100.1250000000
#	PAR/SHARES BOOK	5,000,000.00	4,914,257.81	6,000,000.00	5,896,171.88	4.913.281.25	4,000,000.00	3,930,625.00	5,000,000.00	4,979,492.19	10,000,000.00	2.500.000.00	2,520,703.13	10,000,000.00	10,021,484.38	5,000,000.00	5.000.000.00	5,024,414.06	7,000,000.00	7,047,851.56	2,000,000.00	5,033,984.38	4,000,000.00	10 000 000 00	10,068,750.00	5,000,000.00	5,078,184.44	5,000,000.00	5,101,358.70	9.955.519.71	50,000,000.00	50,335,258.15	10,000,000.00	10,139,285.71	2,000,000.00	2,019,240.95	2,000,000.00	2,019,319.08	2.019.240.95	2,000,000.00	2,019,319.08	5,000,000.00	4,900,781.25
MAJOR SORT KEY IS ICC#	CPN RATE	2.6250	4.8567	2.6250	4.9007	4.9059	2.6250	4.9059	3.7500	4.3854	2.6250	5.6250	4.1218	4.8750	4.5145	4 1040	4.8750	4.0042	5.1250	4.1739	5.1250	4.1792	5.1250	4 1 2 5 D	4.1685	5.0000	4.3341	5.0000	3.9594	4.4152	4.1250	4.1773	4.8750	4.0744	4.6250	3.9807	4.6250	3.9704	3.9807	4.6250	3.9764	3.3750	4.8598
SORT	FUND	100	000	100	000	000	100	000	100	000	100	100	000	100	000	000	100	000	100	000	100	000	100	100	000	100	000	100	000	000	100	000	100	000	100	000	100	000	000	100	000	100	000
MAJOR	BANK	13	4 0	13	0 4	4 80	13	4.5	1.9	40	19	19	40	13	40	F 0	1.0	4.3	13	8.7	1.9	43	13	0 0	4	19	4.0	13	43	V 4	13	4.1	19	40	13	8.7	51	2 .	F 45	1.9	6.8	19	45
	CUSIP	912828AZ3		912828AZ3	0000000	912828423	912828AZ3		912828DT4		912828AZ3	9128274F6		912828FG0	0000000000	31202016	912828FG0		912828FJ4		912828FJ4		912828FJ4	912828E.T4		912828FM7		912828FM7	100000000	912828864	912828EC0		912828FR6		912828FT2		912828FT2	0100000000	217979716	912828FT2		912828BT6	
	ST DESCRIPTION SER PURCHASE MATURITY DATE	28 T NOTE (98.10)	07/31/07 05/15/08	[+4	8	#1/32 I NOTE (98.09) 08/03/07 05/15/08	11733 T NOTE (98.09)	08/03/07 05/15/08	41786 T NOTE		41818 T NOTE	41858 T NOTE		41837 T NOTE	10/15/07 05/31/08	4	41887 T NOTE		41803 T NOTE	10/02/07 06/30/08	41814 T NOTE		41816 T NOTE	41817 T NOTE		41845 T NOTE		41884 T NOTE	8	4183U 1 NOIE 10/12/07 08/15/08	41853 T NOTE	10/18/07 08/15/08	41867 T NOTE		41876 T NOTE	1	41877 T NOTE	10/31/0/ 09/30/08	-	41879 T NOTE	10/31/07 09/30/08	41697 'F NOTE (98)	07/23/07 12/15/08
	INVEST	41728		41731		4	41,		41		4	418		411		1	4 1		4.3		4.1		41	4.3		4.1		4.1		4	41		41		4.1		41	,	1	4.1		41	



### OF SAN FRANCISCO CITY/COUNTY

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MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 12/31/07	MAJOR SORT KEY IS ICC#	

(RPTMKT)

155   17072   171   17	N P	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
4170 T MOTE (991 1151/08) 91222BEF 19 100 3.1750 5.000.001 0.001.000000000000000000000	4			912828BT6	119	100	3.3750	10,000,000.00	10,012,500.00	15,676.23	211,718.75
41736 TWORE (96) 1245/08 91282BET	4			912828BT6	19	000	3.3750	5,000,000.00	5,006,250.00	7,838.11	108,593.75
### 1707 FOR TAXES   1212   12   12   12   12   12   12					43	000	4.9072	4,897,656.25	100.125000000	SUNGARD	
4.173 F WORE (1917)  4.174 F W	₹ 4			917878716	89	000	4.9013	4,898,046.88	100.1250000000	SUNGARD	108,203.12
41740 NOTE (1971) 12 (1978) 4182 SERIE	A 4			912828BT6	19	100	3.3750	8,000,000.00	8,010,000.00	12,540.98	144,375.00
1870   1870				912828BT6	19	100	3.3750	7,865,625.00	5,006,250,00	7.838.11	84.960.94
41867 F NOTE (2014) 41870 T NOTE (2014) 41870					8.7	000	4.5833	4,921,289.06	100.1250000000	SUNGARD	
41847 POPER OF 15/12/10 9 112828PES 19 100 4.750 5 17500000 10 17500000 13 1740AAL 18.28.1 10.240 10.050 10	4		. NOTE (99.19)	912828GB0	19	100	4.7500	20,000,000.00	20,281,250.00	2,609.89	367,187.50
100   100				912828FE5	13	100	4.8750	5,000,000.00	5,118,750.00	31,473.21	38,281,25
41841 NOTE  10/16/07 05/31/09  41862 T NOTE  10/16/07 05/31/09  41862 EARLY MARE  410 0 4.2504  410 10 4.2505  410 0 0.000 0.000 0.000  410 0 0.000 0.000 0.000  410 0 0.000 0.000 0.000  410 0 0.000 0.000 0.000  410 0 0.000 0.000 0.000  410 0 0.000 0.000 0.000  410 0 0.000 0.000 0.000  410 0 0.000 0.000 0.000  410 0 0					40	000	3.7975	5,080,468.75	102.3750000000	SUNGARD	
41867 TATTER TATTER TATTER TOTAL (INV Type) 12 TREASURY NOTES 19.818 (A) 10.0 4.2504 LO.000.00 5.1315.312.35 SURGARD SUBBOOTAL (INV Type) 12 TREASURY NOTES 19.814 (A) 20.0 4.2504 LO.000.00 5.1315.312.35 SURGARD SUBBOOTAL (INV Type) 12 TREASURY NOTES 19.814 (A) 20.0 4.2500 69.000.00 5.000.000 0 5.000.000 0 5.000.000			0	912828GT1	13	100	4.8750	10,000,000.00	10,246,875.00	42,622.95	150,390.62
SUBTOTAL (INV Type) 12 TREASURY NOTES 19.814 (M) 4.400 5 6510 000 00 645 351,000 00			NOTE	012000010	o 0	000	4.2504	TO, 036, 464.36	E 219 E31 2E	SUNGARD	000000
41895 F H L. B. INT BEACHEN 41095 F H L. B. INT BEACHEN 41096 F H L. B. FLOATER 41006 F H			10/23/07	2	4 0	000	3.8643	5,219,384.00	102.3437500000	SUNGARD	000000000000000000000000000000000000000
H. L. B. INTERRENG  11/27/07 11/28/08  (Inv Type) 22 PEDERAL HOME LOAN BANK 144 (M) 4 5500 5.000,000.00 5.000,000.00 21,486,11 0.00 4.5500 5.000,000.00 20,000.00 21,486,11 0.00 4.5500 5.000,000.00 5.000,000.00 21,486,11 0.00 4.5500 5.000,000.00 20,000.00 21,486,11 0.00 4.5500 5.000,000.00 20,000.00 21,486,11 0.00 4.5500 5.000,000.00 20,000.00 21,486,11 0.00 4.8500 5.000,000.00 20,000.00 21,486,11 0.00 4.8500 5.000,000.00 20,000.00 21,486,11 0.00 4.8500 5.000,000.00 20,000.00 21,486,11 0.00 4.8500 50,000,000.00 49,586.750,00 21,486,11 1.2/28/07 111/23/09 3133XNP61 19 100 4.8500 50,000,000 00 49,586.750,00 24,916,67 1.2/28/07 111/23/09 3133XNP61 19 100 4.8500 50,000,000 00 49,586.750,00 24,916,67 1.2/28/07 111/23/09 3133XNP61 19 100 4.8100 50,000,000 00 49,586.750,00 24,916,67 1.2/28/07 111/23/09 3133XNP61 19 100 4.8100 50,000,000 00 49,58750,00 24,916,67 1.2/28/07 111/23/09 3133XNP61 19 100 4.8100 50,000,000 00 49,915,000,000 00 49,000,000 00 49,000,00 0	S	BTOTAL	(Inv Type) 12 TREASURY NOTES	61	.81%(M)		4.4003	691,500,000.00	694,383,000.00	7,062,212.21	4,567,850.02
41895 F H L B INT BEARING  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/777071 11/28/08  11/770708  11/700708  11/7707							4.5085	690,912,175.70	100.4169200000	1 1 1 1 1 1 1 1 1 1 1	-78,515.63
41915 F H. L. B. PLONTER.  41916 F H. L. B. PLONTER.  41917 On 4.8350 S, 000 000 00 69, 886, 786 00 54, 916, 67 59, 915, 67 54, 916, 67 59, 916, 67 50, 916, 916, 916, 916, 916, 916, 916, 916				3133XND71	19	100	4.5500	5,000,000.00	5,000,000.00	21,486.11 SUNGARD	0.00
41915 F H L B FLOATER 41916 F H L B FLOATER 41917 O 7 11/73 O 9 41916 F H L B FLOATER 41917 O 7 11/73 O 9 41916 F H L B FLOATER 41917 O 7 11/73 O 9 41918 F H L B FLOATER 41918	EQ.	BTOTAL	. (Inv Type) 22 FEDERAL HOME LO	AN BANK	.14% (M)		4.5500	5,000,000.00	5,000,000.00	21,486.11	00.
41915 F LD B FLOATER 313XNR61 19 100 4.830 50,7000.000 43,685750.00 24,916.67 79.50.64 1916.67 11/23 09 131XNR61 19 100 4.830 50,7000.000 43,685750.00 24,916.67 79.50.64 1916.67 11/23 09 1313XNR61 19 100 4.830 50,7000.000 49,91750000 24,916.67 79 11/23 09 14.830 50,7000.000 49,91750000 24,916.67 79 11/23 09 14.830 50,7000.000 49,917500000 24,916.67 79 11/23 09 14.849 50,7000.000 49,917500000 24,916.67 79 11/23 09 14.849 50,7000.000 49,917500000 24,916.67 79 11/23 09 14.849 50,7000.000 49,9175000000 24,916.67 79 11/23 09 14.849 14.849 50,7000.000 49,917500000 24,916.67 79 11/23 09 14.849 14.849 14.849 50,7000.000 49,917500000 24,9175000 24,916.67 79 11/23 09 14.849 18.849 1											
41916 F H. LB FLOATER 7 1133XPEC 19 100 4839 50,000,000 00 45,956 5750,000 254,916 67 7 15,950 1133XPEC 19 100 4839 50,000,000 00 45,956 5750,000 254,916 67 7 15,950 112/28/07 11/23/09 1133XPEC 19 100 4839 50,000,000 00 49,951750,000 00 54,966 67 55,150 00 54,956 67 5750 10 54,956 67 5750 10 54,956 67 5750 10 54,956 67 5750 10 54,956 67 5750 10 54,956 67 5750 10 54,956 67 5750 10 54,956 67 5750 10 54,956 67 5750 10 54,956 77 54,956 67 54,956 67 5750 10 54,956 77 54,950 67				3133XNF61	19	100	4.8300	50,000,000.00	49,968,750.00	254,916.67	-15 950 00
41024 FP LL B FLOATER OT 4.8459 50,078,66.67 99,936,75000000 CURGARD -15,550.  41024 FP LL B FLOATER OT 7.11/23/09 3133XNF61 47 000 4.8459 50,078,66.79 99,956000000 CURGARD -15,550.  5URGARD -11/23/09 11/23/09 4.8016 50,000,000,000,000 0.00 49,966,750.00 CURGARD -15,550.00 CURGA				3133XNF61	19	100	4.8300	50,000,000.00	49,968,750.00	254,916.67	
41924 F H LB PLOATER 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07 11/28/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 112/28/07/09 11/28/			12/07/07 11/23/09		4.7	000	4.8459	50,078,616.67	99.93750000000	SUNGARD	-15,950.00
SUBFOTAL (IIV Type) 12 FHLB FLOATER OTR 4.28 (M) 4.8100 150,000,000.00 149,906.250.00 764,750.01 88,050.00 7110.00 704,070.01 704,050 113588KG2 19 100 5.0900 20,000,000.00 20,000,000.00 492,011,14 2.847 70.01 70,000,000.00 10,000,000 10,000,000 10,000,000 10,000,00				3133XNF61	19	100	4.8300	50,000,000.00	49,968,750.00	254,916.67 SUNGARD	-56,150.00
SUBTOOTAL (INV TYPE) 32 FHLB FLOATER OTR 4.28 (M) 4.8310 150,000.00 149,0375000000 48,0520.00 764,750.01 88,050.00 44.8311 150,416,925.01 99,9375000000 69,000.00 69,0											
41642 Fannie Mae 113588RG2 19 100 5.0960 20,000,000 0 20,000,000 0 192,011,114	65	BTOTAL	. (Inv Type) 32 FHLB FLOATER Q:	TR.	.28% (M)		4.8300	150,000,000.00	149,906,250.00	764,750.01	00.
41692 Fannie Mae 07100 01/02/08 113588R02 19 100 5.0900 20,000.00 20,000.000 492,094,94 10 10 10 10 10 10 10 10 10 10 10 10 10							4.8311	150,416,925.01	99.93750000000		88,050.00
416.19 FFF/RAL NATL MATL WATE ACRN DISC N 311588RM9 19 10.0 4.9000 35.000,000.00 34.982.500.00 1/10/541.67 PFF/RAL NATL MATL MATL MATL MATL MATL MATL MATL M			Pannie Mae	313588RG2	1.9	100	5.0900	20,000,000.00	20,000,000.00	492,033,33	8.00.08
41674 FANNIE WAE 111588RR8 19 100 5.0934 33,570,000.00 99.5900000000 UPRICE 11674 FANNIE WAE 07/05/07 01/11/08 45 000 5.1777 24,335,000.00 99.5900000000 UPRICE 116818 19 100 5.040 75,000,000.00 99.5900000000 UPRICE 116818 19 100 5.040 75,000,000.00 99.59000000000 UPRICE 116818 19 100 5.040 75,000,000 99.59000000000 UPRICE 116818 19 100 5.040 75,000,000 99.59000000000 UPRICE 116818 19 100 5.040 75 75 75 75 75 75 75 75 75 75 75 75 75				0.0000000000000000000000000000000000000	40	000	5.2191	19,505,138.89	100.0000000000	UPRICE	
FANKIE MAR. 113588RR8 19 100 5.0400 25,000,000 24,975,000,00 630,000,00 07/05/07 01/11/08 45 000 5.1777 24,335,000.00 99,9000000000 UFRIER				SISSOGRAS	87	000	5.0934	33,670,875.00	99.950000000000	UPRICE	11,083.33
45 000 5.1777 24,335,000.00 99.9000000000	ď		FANNIE MAE	313588RR8	1.9	100	5.0400	25,000,000.00	24,975,000.00	630,000.00	10,000.00
			07/05/07 01/11/08		4.5	000	5.1777	24,335,000.00	99.90000000000	UPRICE	



### CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKITN 415-554-4487 INVESTMENT INVESTORY WITH MARKET VALUE

INVESTMENT INVENTORY WITH MARKET VALUE
INVESTMENTS OUTSTANDING AS OF 12/31/07

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				MAJOR S	ORT K	MAJOR SORT KEY IS ICC#	#0			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT U	UNREALIZED GAIN UNREALIZED LOSS
Æ	41691 FA	FANNIE MAE	313588RW7	19	100	5.0900	10,000,000.00	9,985,000.00	234,705.56 Inpotes	6,208.33
4	41688 FA	FANNE MAE	313588SM8	119	100	5.0400	15,000,000.00	14,952,000.00	350,700.00	15,000.00
ď	41579 FE	FEDERAL MATL MTG ASSN DISC N	313588SN6	119	100	4.9100	37,000,000.00	36,874,200.00	1,549,241.38	30,638.06
d	41589 FE	FEDERAL MATL MTG ASSN DISC N	313588SN6	19	100	4.8800	20,000,000.00	19,932,000.00	199,777.78	16,044.44
A.	41605 FE	03/12/07 02/01/08 FEDERAL NATL MTG ASSN DISC N	313588SN6	19	100	5.1056 4.8500	19,116,177.78 25,000,000.00	24,915,000.00	UPRICE 956,527.78	19,409.72
4	41599 FN	03/23/07 02/01/08 FNMA DISCOUNT NOTES 03/20/07 02/04/08	313588SR7	4 0 1 9 0 4	100	5.0649 4.8800 5.1020	25,000,000.00	24,905,000.00	UPRICE 972,611.11	20,222.22
đ	41600 FE	FEDERAL NATL MIG ASSN DISC N	313588SV8	119	100	4.8800	25,000,000.00	24,895,000.00	972,611.11	23,777.78
4	41588 FE	FEDERAL NATL MTG ASSN DISC N	313588SY2	13	100	4.7900	50,000,000.00	49,770,000.00	1,982,527.78	42,763.89
4	41601 FE	03/09/07 02/11/08 FEDERAL NATL MTG ASSN DISC N	313588TC9	1.9	100	4.8600	15,000,000.00	14,925,000.00	UPRICE 581,175.00	16,125.00
<	41746 FA	03/20/07 02/15/08 FANNIE MAE	313588TV7	130	100	4.8600	25,000,000.00	24,825,000.00	469,125.00	34,250.00
⋖	41635 FN	FNMA DISCOUNT NOTES	313588UK9	13	100	4.8900	25,000,000.00	24,785,000.00	896,500.00	43,083.33
K	41694 FA	04/12/07 03/17/08 FANNIE MAE	313588UK9	19	100	5.1268	23,845,416.67	24,785,000.00	UPRICE 560,250.00	47,833,33
				40	000	5.1495	24,176,916.67	99.14000000000	UPRICE	
4	41622 FE	FEDERAL NATL MTG ASSN DISC N 04/05/07 03/28/08	313588UW3	19	100	4.8450	47,590,958.33	49,510,000.00	1,823,604.17 UPRICE	95,437.50
ø	41835 FA	FANNIE MAE 10/12/07 04/02/08	313588VB8	19	100	4.5400	5,000,000.00	4,948,000.00	51,075.00 UPRICE	6,011.11
4	41826 FA	FANNIE MAE	313588VJ1	19	100	4.5400	5,000,000.00	4,944,000.00	51,705.56	6,425.00
ď,	41836 FA		313588VJ1	1.9	100	4.5400	5,000,000.00	4,944,000.000	51,075.00 UPRICE	6,425.00
ď	41896 FA		313588WF8	1.9	100	4.2600	6,000,000.00	5,918,400.00	42,600.00 UPRICE	3,600.00
	SUBTOTAL	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES	OTES 12.	.72% (M)		4.8827	448,000,000.00	445,770,100.00	14,768,387.23	457,165.82
4			OF GA OCC		0	000	000		000	
< 4		H L B 10/09/07 01/04/08	313384RJ0	40	000	4.6313	10,000,000.00	99,996,516.67	106,866.66 SUNGARD	3,33.
< .	i.	10/12/07 01/09/08	313384KFb	4.3	000	4.5500	4,942,397.22	99.9071111111	SUNGARD	533.34
<	41747 F	H L B 08/15/07 01/10/08	313384RQ4	1.9	000	5.0800	9,791,155.56	99.89550000000	196,144.44 SUNGARD	2.250.00
<	41721 F	И L B 07/30/07 01/25/08	313384SF7	19	100	5.0130	24,376,856.25	24,930,333.33	SINGARD	17,884,34



## CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

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H	KPIMKI)			and Dunner		0 0 0 00			RUN: 01/02/08 09:56	8 09:56:23
			TNVESTME	MAJOR	SORT K	MAJOR SORT KEY IS ICC#	INVESTMENTS COLISTANDING AS OF 12/31/07 MAJOR SORT KEY IS ICC#			
HZ	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT U	UNREALIZED GAIN UNREALIZED LOSS
A	41727 F H L B	p	313384SF7	19	100	4.9990	25,000,000.00	24,930,333.33	534,615.27	13,650.00
		07/31/07 01/25/08		4.5	000	5.1257	24,382,068.06	99.7213333333	SUNGARD	
a,	41778 F H L B	H L B	313384TX7	19	100	4.6190	12,000,000.00	11,910,186.67	170,903.00	8,725.34
d	41791 F H L B	5	313384UM9	61	100	4.3900	45.000,000.00	44.589.525.00	559.725.00	17 550 00
		09/21/07 03/19/08		40	000	4.4885	44,012,250.00	99.0878333333	SUNGARD	
d	41807 F H L B		313384VD8	13	100	4.4800	10,000,000.00	9,890,333.33	104,533.33	7,311.11
	10/09/	10/09/07 04/04/08	0 113 2 0 4 111 0	40	000	4.5815	9,778,488.89	98.9033333333	SUNGARD	
¢	4	10/23/07 04/11/08	313384070	40	000	4.4261	9,650,000.00	9,743,616.33	SS, LIL. 58	3,734.47
K	41751 F H L B		313384VQ9	13	100	4.6750	25,000,000.00	24,693,750.00	444,774.30	34,635,42
	/80	08/17/07 04/15/08		40	000	4.8267	24,214,340.28	98.775000000000	SUNGARD	
⋖	41813 F H L B	м	313384VQ9	13	100	4.3900	13,000,000.00	12,840,750.00	142,675.00	7,204.17
	10/	10/03/07 04/15/08		4.1	000	4.4969	12,690,870.83	98.775000000000	SUNGARD	
S	UBTOTAL (In	SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC		5.38% (M)	_	4.6593	189,860,000.00	188,510,450.22	2,935,367.33	109,810.52
						4.7700	185,465,272.37	99.28918700000		
						1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
ď	41613 FEDL	41613 FEDL HOME LLN MTG CORP DISC	313396508	19	100	4.9000	15,000,000.00	14,963,425.00	567,583.33	6,300.00
	03/	03/29/07 01/22/08		68	000	5.1079	14,389,541.67	99.75616666667	SUNGARD	
4	41565 FEDL	FEDL HOME LLN MTG CORP DISC	313396SR5	19	100	4.9670	50,000,000.00	49,802,611.11	2,255,845.83	37,163.89
				45	000	5.2274	47,509,601.39	99.6052222222	SUNGARD	
ď	41606 FEDL	PEDL HOME LLN MTG CORP DISC	313396SR5	13	100	4.8400	25,000,000.00	24,901,305.56	954,555.55	15,583.34
,		03/23/07 02/04/08	01100000000	0.4	000	5.0562	23,931,166.67	99.6052222222	SUNGARD	
4	41/48 FREDL	PREDDIE MAC 08/15/07 02/11/08	313396510	F 4	000	5 1072	6 825 700 00	6,366,676.11	CTINCADA	6,377.78
d	41856 FREDE	FREDDIE MAC	313396TS2	10	100	4.4050	15.000.000.00	14.897.241.67	130 314 59	5 531 25
:		10/22/07 02/29/08		40	000	4.4762	14,761,395.83	99.3149444444	SUNGARD	
ď	41857 FREDE	FREDDIE MAC	313396TS2	13	100	4.4050	10,000,000.00	9,931,494.44	86,876.39	3,687.49
		10/22/07 02/29/08		40	000	4.4762	9,840,930.56	99.3149444444	SUNGARD	
ď	41714 FREDE	FREDDIE MAC	313396UW1	13	100	4.9400	16,000,000.00	15,837,213.33	346,897.78	28,226.66
,		07/27/07 03/28/08		8.7	000	5.1119	15,462,088.89	98.9825833333	SUNGARD	
<	4162U FEDD	DE MOME LEN MIG CORP DISC	313330024	45	000	4.0230 E 069E	30,000,000.00	00.000,000.00	T, UST, ZSZ. SU	40,723.00
A	41624 PEDI.	PEDI, HOME LIN MTG CORP DISC	3133961724	6 -	100	4.9150	32.000.000.00	31.664.000.00	1 166 493 33	57 200 00
				40	000	5.1668	30,440,306.67	98.95000000000	SUNGARD	
K	41757 FREDE	FREDDIE MAC	313396XQ1	1.9	100	4.5800	10,000,000.00	9,825,325.00	159,027.78	19,975.00
		08/29/07 06/02/08		8.7	000	4.7479	9,646,322.22	98.25325000000	SUNGARD	
d	41753 FREDE	FREDDIE MAC	313396ZR7	13	100	4.6060	25,000,000.00	24,437,486.11	419,018.06	83,605.55
		08/23/07 07/21/08		4.5	000	4.8110	23,934,862.50	97.7499444444	SUNGARD	
ď	41755 FREDE	PREDDIE MAC	313396C20	19	100	4.6900	16,000,000.00	15,590,088.89	264,724.45	69,511.11
	080	08/21/01 08/18/08		£.	000	4.9188	15, 255, 853.33	97.4380555556	SUNGARD	
-	HRTOTAL (IF	SHBTOTAL (Inv Tune) 44 PMC DISCOHNT NOTES		7 098 /M		4 7988	251 000 000 00	248 501 867 22	7 583 169 63	50 500 000
		· · · · · · · · · · · · · · · · · · ·						200,000,000,000	The second second	

5.0089 240,538,812.23 99.00472800000



### ITY/COUNTY OF SAN FRANCISCO NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY WITH MARKET VALUE

RPTMKT)

INVESTMENTS OUTSTANDING AS OF 12/31/07
MAJOR SORT KEY IS ICC#

RUN: 01/02/08 09:56:23

CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS -4,375.00 1,822.22 1,708.33 533.33 SUNGARD 180,250.00 SUNGARD 83,027.78 SUNGARD SUNGARD SUNGARD 37,194.45 SUNGARD SUNGARD 53,437.50 SUNGARD SUNGARD SUNGARD 143,611.11 143,611.11 100.833.33 SUNGARD SUNGARD 136,125.00 SUNGARD MARKET VALUE MARKET PRICE 14,988,200.00 44,964,600.00 99.9213333333 19,979,022.22 14,980,333.33 49.954.111.11 49,954,111.11 9,989,511.11 99.89511111111 49,947,555.56 1111111111111 49,947,555.56 99.86888888899 49,914,777.78 99.829555556 111111111777.66 39,874,133.33 99,6853333333 4,984,266.67 99,68533333333 9,955,422.22 99.5542222222 24,885,277.78 99.5411111111 99,5411111111 99,5411111111 29,858,400. PAR/SHARES BOOK 00 00 67 67 458.33 000.000.000 000.000.000 646,833.33 000,000 000 166. 804,166. 000,000 925,187. 000,000 .000.000 000.000 956,034. 000,000 916 000,000 000 916 44.644.800. 000.000 781, 538, 875, 000 804, 844, 24,490, 547, 547, 554. 20. 0 20 50. 49, 19, 40, FUND CPN RATE 5.2943 1500 1752 2700 1300 2512 1752 7000 7185 8583 8700 1750 YTM TR 2700 2807 2807 7000 1557 7400 8900 000 000 000000 000 000 007 000 000 000 SAFE BANK 90485JA29 662J0A77 4497W0A73 5153JA83 1497W0A99 12635RA90 02635RA90 74977KAE9 31160AAJ1 1497W0AR9 1497W0AR9 1497W0B49 90485JB51 36737HB57 36737HB57 02635RB65 36737HB73 0660P0BP9 89233GBK1 90485JA94 497W0AB4 CUSIP PURCHASE MATURITY DESCRIPTION 12/07/07 02/07/08 02/04/08 09/14/07 02/05/08 12/05/07 02/05/08 07/09/07 01/02/08 11/26/07 01/07/08 12/04/07 01/07/08 12/18/07 01/08/08 12/18/07 01/08/08 07/31/07 01/09/08 12/17/07 01/14/08 41777 BABNK OF AMERICA C RABOBANK USA C P ING FUNDING C P BARCLAYS PD C P ING FUNDING C P BARCLAYS FD C P UNION BANK C P D D J P MORGAN C P UNION BANK C P UNION BANK C P DEUTSCHE CP DEUTSCHE C UNION BANK BARCLAYS C ING C P AIG C P ING C P AIG C P D D AIG C P ING ING 41922 41904 41906 41908 41725 41909 41910 41911 41901 41781 41681 41921

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# CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-54-4487 INVESTMENT INVESTMENT INVESTMENT INVESTMENT OF VALUE

(RPTMKT)

PAGE: 8 RUN: 01/02/08 09:56:23

12/31/07	
OF	ICC#
AS	IS
JTSTANDING	SORT KEY
INVESTMENTS OF	MAJOR

19   100   4.7700   50   50   50   50   50   50   50	Fig. 1   10   10   4770   50   10   10   10   10   10   10   1	DESCRIPTION PURCHASE MATURITY DATE	PURCHASE MATURITY DA	RCHASE MATURITY DA	HASE MATURITY DA	SE MATURITY DA	MATURITY DA	ATURITY DA	TY DA	TE	COSTE	BROK	SAFE	YTM TR	PAR/SHARES BOOK		MARKET VALUE	PRICE SOURCE UNREALIZED GAIN	UNREALIZED	LOSS
19 100 4 7737 24 500 000 00 70 24 805 671111 299 000 00 00 00 00 00 00 00 00 00 00 00	Fig. 4   19   100   4.7717   24   5020   505   500	BANK OF AMERICA C P 066 10/22/07 02/22/08							990	990	0660P0BN2	119	100	4.8490	50,000,000.00		3,659,111.11	470,375.00	3,6	11.1
46 000 5.2600 25.000,000 00 24,795,675,00 422,722,224 44444 4 2010,65,702,200 00 00 00 00 00 00 00 00 00 00 00 00	(c4 19 100 5.2660 25,000,000 00 24,795,687.50 (200.0000) (24,722,281 29,1005,000) (24,755,687.50 42,7722,281 29,1005,000) (24,755,687.50 42,7722,281 29,1005,000) (24,755,687.50 42,7722,281 29,1005,000) (24,755,687.50 42,7722,281 29,1005,000) (24,755,687.50 42,7722,281 29,1005,000) (24,755,687.50 42,750,297.60 42,750,297.70 42,750,297.60 42,750,297.70 42,750,297.70 42,750,297.60 42,750,297.60 42,750,297.60 42,750,297.60 42,750,297.60 42,750,297.60 42,750,297.70 42,750,497.70								9048	9048	90485JBV4	13	100	4.6800	25,000,000.00		1,806,611.11	299,000.00		
19 100 5-40.13 4.346,15.2.78 99.18.77000000 SINRAGAD 40 000 5-40.13 4.346,15.2.78 99.18.770000000 SINRAGAD 45 000 5-40.13 4.346,15.2.78 99.18.770000000 SINRAGAD 45 000 5-2281 29.264,750,000 50.00 29.754,855.00 45.750 20.00 SINRAGAD 46 000 5-2281 29.264,750,000 90.00 29.7475,55.750 20.00 SINRAGAD 46 000 4.8770 24.445,83.33 99.18.770000000 SINRAGAD 40 000 4.8770 24.445,83.33 99.18.770000000 SINRAGAD 40 000 4.7818 24.754,456.60 99.18.770000000 SINRAGAD 40 000 4.7818 24.754,456.60 99.18.770000000 SINRAGAD 40 000 4.7818 24.754,456.60 99.18.770000000000000000000000000000000000	CC43 19 100 5 5-260 25 100,000.00 00 00 5 4,795,600 25 10 00 5 5-40.13 2 10 100 5 5-40.13 2 10 10 5 5-40.13 2 10 10 5 5-40.13 2 10 10 5 5-40.13 2 10 10 5 5-40.13 2 10 10 5 5-40.13 2 10 10 5 5-40.13 2 10 10 5 5-40.13 2 10 10 5 5-40.13 2 10 10 5 5-40.13 2 10 10 10 10 10 10 10 10 10 10 10 10 10	10/01/07 02/29/08	01/07 02/29/08	1/07 02/29/08	7 02/29/08	02/29/08	/29/08	80/6				46	000	4.7737	24,509,250.00	on	. 226444444	SUNGARD	-1,6	88.88
40 000 5.1000 5.000, 000, 000 29.1827000000 18UNGARD 19 000 5.1000 5.000, 000, 000 29.1827000000 18UNGARD 19 000 5.1000 5.000, 000, 000 29.182700000 18UNGARD 19 000 4.7500 5.000, 000 0.000 59.182700000 18UNGARD 19 000 4.7500 5.000, 000 0.000 59.182700000 18UNGARD 19 000 4.7000 52.000, 000 0.000 59.182700000 18UNGARD 19 000 4.7000 52.000, 000 0.000 59.182700000 18UNGARD 19 000 4.7000 52.000, 000 0.000 59.182700000 18UNGARD 19 000 4.7000 52.000 0.000 59.182700000 18UNGARD 19 000 4.7000 52.000 0.000 59.18270000 18UNGARD 19 000 4.7000 50.000 59.182700000 18UNGARD 19 000 4.7000 50.000 59.1827000000 18UNGARD 19 000 4.7000 50.000 59.1827000000 18UNGARD 19 000 4.7000 50.000 59.1827000000 18UNGARD 19 000 4.7000 50.000 59.18270000000 18UNGARD 19 000 4.7000 50.000 59.182700000000 18UNGARD 19 000 4.7000 50.0000000 18 000 4.7000 50.0000000 18 000 4.7000 50.00000000 18 000 4.7000 50.00000000 18 000 4.7000 50.0000000000000000000000000000000	(c4 19 000 5.1000 100,000,000 00 29,1875,0000 100 100,000 (c4 19.500,000 (c4 19.5	BANK OF AMERICA C P 0660							0990	0990	0660P0C43	13	100	5.2600	25,000,000.00		1,795,687.50	423,722.22	25,8	12.5
19 100 5.2281 29.7664,750.00 99.18275000000 SINKSAD 46 000 5.2281 29.7664,750.00 99.18275000000 SINKSAD 46 000 4.8577 24.445,83.33 99.18275000000 SINKSAD 47 000 4.8577 24.445,83.33 99.18275000000 SINKSAD 49 000 4.7000 25.000,000.00 24.755,6750 25.751,10 49 000 4.7000 25.000,000.00 39.675,911,11 17.422.22 49 000 6.0070 25.000,000.00 39.675,911,11 17.422.22 40 000 5.0573 39.467,733.39 99.18277607778 40 000 5.0573 39.467,733.39 99.182776077778 40 000 6.0573 29.467,733.39 99.1827777778 40 000 4.4839 99.467,733.39 99.1669,7777778 40 00 4.4839 99.41,222.22 89.78219444 42.555.56 40 00 4.4839 99.41,222.22 89.7821944444 59.7878685 40 00 4.4839 99.41,222.22 89.7821944444 59.7878685 40 00 4.4839 99.41,222.22 89.7821944444 59.7878685 40 00 4.4839 99.41,422.22 89.7821944444 59.7878685 40 00 4.4839 99.41,222.22 89.7821944444 50 00 4.4839 99.41,222.22 89.7821944444 50 00 4.4839 99.400,000,000.00 89.456472222 89.788285 50 00 4.5670 97.700,000.00 89.45672222 89.788285 50 00 4.5670 97.700,000.00 89.456722222 89.788285 50 00 4.5670 97.700,000.00 89.854722222 89.788285 50 00 4.6880 97.65,727.78 89.1561888889	15   10   10   10   10   10   10   10	09/07/07 03/04/08	07/07 03/04/08	7/07 03/04/08	7 03/04/08	03/04/08	/04/08	1,08				40	000	5.4013	24,346,152.78	01	18275000000	SUNGARD		
46   010   6.7281   2.9244   750.00   24.795.60   750.00   346.1354.10     5   010   4.7500   25.000.000   024.795.60   750.00   346.1354.10     6   010   4.7500   25.000.000   024.795.60   750.00   346.1354.10     9   010   4.7000   25.000.000   024.795.60   750.000     9   010   4.7000   25.000.000   024.795.60   750.000     9   010   4.7000   40.000.000   24.795.60   750.000     9   010   4.7000   40.000.000   24.795.60   750.000     9   010   4.7000   40.000.000   24.795.60   750.000     9   010   4.7000   40.000.000   24.795.60   750.000     9   010   4.7000   40.000.000   24.795.60   750.000     9   010   4.7000   40.000.000   24.795.60   750.000     9   010   4.7000   40.000.000   24.795.60   750.000     9   010   4.7000   40.000   40.000   40.000     9   010   4.7000   40.000   40.000   40.000     9   010   4.7000   40.000   40.000     9   010   4.7000   40.000   40.000     9   010   4.7000   40.000   40.000     9   010   4.7000   40.000	(c4 6 000 5.281 29.244,750.00 00 24.795.687.50 346.354.37 (24) 19. (24) 19. (25.281 29.244.750.00 00. 24.795.687.50 346.354.37 (24) 19. (24) 19. (25.281 29.244.750.00 00. 24.795.687.50 346.354.37 (24) 19. (25.241.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.26.24.24.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.26.24.	UNION BANK C P 9048						9048	9048	9048	90485JC43	13	100	5.1000	30,000,000.00		9,754,825.00	467,500.00	22,5	75.00
19 100 4 (877) 24 (44) (81) 37 92, 18277000000 SUNGARD 46 0 000 4 (877) 24 (44) (81) 37 92, 18277000000 SUNGARD 46 0 100 4 (877) 24 (44) (81) 31 92, 182770000000 SUNGARD 46 0 100 4 (784) 8 24, 57, 410, 56 92, 18277000000 SUNGARD 49 0 100 6 (927) 41, 44 4 4 10 100 6 (927) 41, 44 4 122, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 22 124, 44 4 124, 24 124,	15   10   10   4.750   25.00   100.00	09/13/07 03/04/08	13/07 03/04/08	3/07 03/04/08	7 03/04/08	03/04/08	/04/08	1/08				46	000	5.2281	29,264,750.00		18275000000	SUNGARD		
46 000 4.7000 25.000,000.00 24,725,687.50 22,1944,44 40 000 4.7000 05.000,000.00 24,725,687.50 22,1944,44 41 000 4.900 4.9000,000.00 39,1827,00000 218/RGKED 42 000 5.073 35.407,733.77778 218/RGKED 43 000 5.073 35.407,733.77778 218/RGKED 44 000 4.906 12.000,000.00 39,1627,911.11 45 000 4.906 12.000,000.00 39,1627,911.11 46 000 4.966 12.240,666.70 39,011,888889 47 555.56 48 000 4.833 2.000,000.00 39,889,394 49 000 4.833 2.000,000.00 39,889,394 40 000 4.833 2.000,000.00 39,889,394 41 000 4.685 24,437,441.67 29,690,000.00 41 000 4.685 24,437,401.67 29,690,000.00 41 000,000 4.5617 9,777,000,000.00 38,596,722.22 41 000 4.5617 9,777,000,000.00 38,596,722.22 41 000 4.5617 9,777,000,000.00 38,596,722.22 41 000 4.5617 9,777,000,000.00 38,596,722.22 41 000 4.6880 9,769,727,78 99,161,8188889 510,003,33,33	C4 000 4.7000 25.000,000.00 24,795.687.50 2S.NGARD C55 19 100 4.7000 25.000,000.00 24,795.687.50 2S.NGARD C55 19 000 6.7000 40.000,000.00 24,795.687.50 2S.NGARD C55 19 000 6.9900 40.000,000.00 39.687.911.11 177.422.2 CC0 19 100 0.9000 22.000,000.00 39.687.917.71 S.NGARD CC0 19 000 0.9000 22.000,000.00 39.687.917.71 S.NGARD CC0 19 000 0.9000 22.000,000.00 39.687.917.71 S.NGARD C70 19 000 0.9000 0.20.000,000.00 39.687.91.71 S.SS.NGARD C70 100 0.4000 10.000,000.00 39.687.91.44 77.555.687.81 C70 00 0.4500 10.000,000.00 3.695.919.44 77.555.687.81 C70 00 0.4500 10.000,000.00 24.640.750.00 218.458.81 C70 00 0.4500 10.000,000.00 24.640.750.00 218.458.81 C70 00 0.4500 10.000,000.00 38.687.672.22 S.NGARD C70 00 0.4500 10.000,000.00 38.684.672.22 S.NGARD C70 00 0.4500 10.000,000.00 38.684.672.22 S.NGARD C70 00 0.4500 10.000,000.00 38.684.672.22 S.NGARD C70 00 0.4500 10.000,000.00 38.684.813.89 C70 00 0.4500 10.000,000.00 38.684.813.89 C70 00 0.4500 10.000,000.00 38.684.313.89 C70 000 0.4500 10.000,000.00 38.684.313.89 C70 000 0.4500 10.000,000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.000 10.	UNION BANK C P 90485JC43						90485	90485	90485	JC43	13	100	4.7500	25,000,000.00		1,795,687.50	346,354.17	3,5	00.00
19 100 4.7848 44.500 4.500,000.00 24,755,687.50 221.944,44 44 40 00 4.7848 44.572,491.56 99.18279600000 51988,44 44 44 41 41 41 41 41 41 41 41 41 41 4	19 100 4.7618 4.470. 25.00.000.000.000.000 24.755, 675. 50.244.44 10 000 4.7618 4.470.470.35 09.1827500000 21.944.44 10 000 4.7618 4.470.470.36 09.18275000000 21.044.44 10 000 5.079. 4.900 4.000.000.000.000.900.900.900.900.900.90	09/18/07 03/04/08	18/07 03/04/08	3/07 03/04/08	7 03/04/08	03/04/08	/04/08	1/08				46	000	4.8577	24,445,833.33		18275000000	SUNGARD		
40 000 4.9900 40.000,00 39.182700000 SUNGARD 19 000 5.0973 39.4677,343.2999 91.82700000 SUNGARD 19 000 5.0973 39.4677,33.399.1697779778 SUNGARD 19 000 0.0000 32.000,000.00 31.660344 44 420.746.66 40 000 4.4030 9.461 31.246.666,799.001388889 SUNGARD 19 100 4.4030 10.000,000.00 39.68779100 213,458.33 40 000 4.4030 9.414.222.22 98.7891994 44 5555.69 40 000 4.6830 25.000,000.00 24.6607900000 SUNGARD 19 100 4.4030 9.500.000.00 99.89.994 32.9388809 10 0.00 4.6830 9.700.000.00 99.89.994 32.005.56 19 100 4.6000 9.700.000.00 99.89.994 32.005.56 19 100 4.5601 9.777,000.000.00 99.89.592222 SUNGARD 10 0.00 4.5601 9.777,000.000.00 99.89.592222 SUNGARD 10 0.00 4.5601 9.777,000.000.00 99.89.592222 SUNGARD 10 0.00 4.6880 9.769.777,78 99.86.501388889 SUNGARD	40 000 4-9900 40000,000 39,182700000 SUNGARD 19 000 5-9900 40,000,000 39,1827011.11 177,422.2 1878424 9 000 5-0573 33,467,733,33,92,18277778 8 SUNGARD 19 000 0-0000 32,000,000 00 39,182777778 8 SUNGARD 19 000 0-4000 12,000,000 00 11,680,364-44 420,746,66 60 4000 0-4000 10,000,000 00 9,878,919-44 73,555,467 19 10 00 04-4000 10,000,000 00 9,878,919-44 74,555,467 19 10 00 00 00 00,000,000 00 9,878,919-44 74,555,467 19 10 00 00 00 00 00 00 00 00 00 00 00 00	BANK OF AMERICA C P 0660P0C43							06090	0660PC	C43	13	100	4.7000	25,000,000.00		1,795,687.50	221,944.44	1,3	12.50
19 100 6,0950 40,000 000,000.00 39,667,917.11 177,422.22 49 000 5,0951 39,467,733.3 99,1697777778 STRNSARD 40 000 5,0973 39,467,733.3 99,1697777778 STRNSARD 40 000 4,9461 11,248,66.7 99,0011,688889 STRNSARD 40 000 4,9461 11,248,66.7 99,0011,888889 STRNSARD 40 000 4,9483 9,846,222.2 99,108,1944 44 STRNSARD 40 000 4,4833 9,844,222.2 99,789,1944 44.44 STRNSARD 40 000 4,4833 9,844,222.2 99,789,1944,444 STRNSARD 40 000 4,6895 24,437,441,67 98,569,0000000 STRNSARD 40 000 4,5647 9,777,000,000 98,486,722.22 STRNSARD 40 000 4,5647 9,777,000,000 98,486,722.22 STRNSARD 40 000 4,5647 9,777,000,000 98,486,722.22 STRNSARD 40 000 4,6890 9,769,777,78 99,161,8188889 STRNSARD 40 000 4,6890 9,769,777,78 99,161,8188889 STRNSARD 40 000 4,6890 9,769,777,78 99,161,8188889	19 100 6 5-0950 8 40-00,000.00 39-679-131.11 17,422.22 19.00 5-0950 8 40-00,000.00 39-679-131.11 17,422.22 19.00 5-0950 8 40-00,000.00 39-08-131.33 99.16-7777778 19.00-00-1746-66 40 000 4-9461 131,428.66-67 99.0013888889 9 500-746-66 67 90.00 4-9891 9 500-7777778 19.00-746-66 67 90.00 4-9891 9 500-7777778 19.00 5-00-746-66 67 99.0013888889 19.00 4-8891 9 500-746-66 67 99.0013888889 19.00 4-8891 9 500-746-66 67 99.0013888889 19.00 4-8891 9 500-746-66 67 99.0013888889 19.00 4-8891 9 500-746-66 67 99.0013888889 19.0000000 9 500-746-44 17.0000000 9 500-746-44 17.0000000 9 500-746-44 17.0000000 9 500-746-44 17.0000000 9 500-746-44 17.0000000 9 500-746-44 17.0000000 9 500-746-44 17.0000000 9 500-746-66 9 7.00000000 9 500-746-74 17.000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-746-74 17.0000000 9 500-74	10/25/07 03/04/08	725/07 03/04/08	5/07 03/04/08	7 03/04/08	03/04/08	/04/08	1/08				40	000	4.7818	24,572,430.56		18275000000	SUNGARD		
49 000 5.0731 39.46(7.731.31.7778 SINUGARD 19.000 0.0000 12.000,000.00 11.600.364.44 420.746.66 440 0.0000 4.9461 131.246.666.59.910.11888889 SINUGARD 19.000.00 10.000.000.00 19.600.34444 420.746.66 440 0.000 4.000.000.00 0.9.878.919.44 73.555.66 440 0.000.000.00 0.9.878.919.44 73.555.66 440 0.000.000.00 0.9.878.919.44 73.555.86 440 0.000.000.00 0.9.878.919.44 73.555.86 73.000.000.00 0.9.878.919.44 73.758.919.44 73.758.919.44 73.758.919.44 74.555.86 73.000.000.00 0.9.88.919.44 73.758.919.44 73.759.919.739.739.739.739.739.739.739.739.739.73	49 000 5.0573 3,2467,733,39 9.1.697,77778 SURGADD 10 0.000 0.0000 32,000,000 0.01,660,564 44 40.0746,66 40 000 4.9461 31.748,666,69 9.0011368889 SURGADD 19 000 4.4000 10,000,000 0.9 878,312,44 44 74.555,56 40 000 4.4000 10,000,000 0.9 878,312,44 44 74.555,56 50 000 4.5800 25,000,000 0.9 878,312,44 44 74.555,56 50 000 4.5800 25,000,000 0.9 878,312,44 44 873,312,312,312,40 873,312,40 873,312,40 873,312,40 873,312,40 873,312,40 873,312,40 873	ING C P 4497W0C55							4497W0	4497W0	255	1.9	100	4.9900	40,000,000.00		9,667,911.11	177,422.22	22,7	55.56
19 100 0.000 12.00,000 0.00,00	19 100 0.000 3.2,000,000.000 13.0,000,000.000 4.0,000,000.000 0.000,000.000 0.000,000.000,000.000,000.000,000.000 0.000 0.000 0.000,000.000,000.000,000.000,000.000 0.000 0.000 0.000,000.000 0.0000,000 0.000,000.000 0.000,000.000 0.0000,000 0.000,000 0.0000,000 0.0000,000 0.0000,000	11/30/07 03/05/08	/30/07 03/05/08	0/07 03/05/08	17 03/05/08	03/05/08	/05/08	2/08				4.9	000	5.0573	39,467,733.33	υı	1697777778	SUNGARD		
40 000 4.4061 10.7249,666.79.90.0118888899 SINGARD 19.000 4.4000 10.000,000.00 9.878.919.44 74,555.56 6.000 4.4000 10.000,000.00 9.878.919.44 74,555.56 6.000 4.4031 9.814,222.29 87.78144444 SINGARD 19.000 4.6655 24.600,750.00 24,660,750.00 219,458.13 1.70 4.6650 10.000,000.00 9.84.947.22 8.000.000 25.000,000.00 9.86.94.72 8.000.000 5.000 4.660 10.000,000.00 9.86.94.72.22 8.000.000 10.000 4.660 10.000,000.00 9.86.94.72.22 8.000.000 10.000,000.00 9.86.94.72.22 8.000.000 10.000,000.00 9.86.72.22 9.88.72.22 8.000.000 10.000,000.00 9.86.72.22 9.88.7	40 000 4-9041 31.248,666.6.99.00113888889 SURGARD 19 000 4-4000 10,000,000.00 9.878,319.44 4 6 000 4-4000 12,000,000.00 9.878,319.44 19 000 4-5800 25,000,000.00 24,640,750.00 19 000 4-5600 12,000,000.00 24,640,750.00 19 000 4-6600 10,000,000.00 9.845,647,222 19 000 4-5607 10,000,000.00 9.845,647,222 19 000 4-5607 10,000,000.00 9.845,647,222 19 000 4-5600 10,000,000.00 9.845,131.89 10 00 4-5600 10,000,000.00 9.845,131.89 10 00 4-5600 10,000,000.00 9.845,131.89 10 00 4-5600 10,000,000.00 9.845,131.89 10 00 4-5600 10,000,000.00 9.845,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89 10 00 4-5600 10,000,000.00 9.856,131.89	BANK OF AMERICA C P 0660P0CJ0							066020	0660P0	37.0	1.9	100	0.000.0	32,000,000.00		.,680,364.44	420,746.66	10,99	11.11
19 100 4.4833 9.814.222.22 99.7891944 74.555.56 46 60 00 4.4833 9.814.222.22 99.789194444 SINKSARD 100 4.4833 9.814.222.2 99.7891944444 SINKSARD 75 00 0 4.6855 24.437.041.67 99.560000000 SINKSARD -10 0 4.6655 24.437.041.67 99.8500000000 SINKSARD -10 100 4.5647 9.777.000,000.09 9.849.6722 89.005.56 75 00 4.5647 9.777.000.09 9.849.672222 SINKSARD -10 0 4.5647 9.777.000.09 9.845.313.99 7.5033.33 76 00 4.6880 9.769.777.78 99.1613888899 SINKSARD -10 0 4.6880 9.769.770	19 100 4.4833 9,814,222.22 98.7891944444 5UNGARD 19 100 4.580 2.00,000.000 0.00 24.640,750,00 219,468.33 76 000 4.6855 24,437,641.67 98.5630000000 2UNGARD 19 100 4.660 10,000,000 0 98.496472222 2UNGARD 19 100 4.580 10,000,000 1 98.496472222 2UNGARD 19 100 4.580 10,000,000 1 98.4967722 2UNGARD	09/25/07 03/18/08	/25/07 03/18/08	5/07 03/18/08	17 03/18/08	03/18/08	/18/08	8/08				40	000	4.9461	31,248,666.67	uı	00113888889	SUNGARD		
46 000 4.4833 9.184,222.28 9.789144444 SINNGARD 19 100 4.5860 25,000,000.00 24,640,750,00 76 0100 4.6855 24,7041,041,059 9.84560000000 219,458,313 19 100 4.4600 10.000,000.00 98,456472222 SINRGARD 76 010 4.5617 9,777,000,000.00 98,4564722222 SINRGARD 77 010 4.6860 9.769,777,78 98,45613888889 SINRGARD 78 010 4.6860 9.769,777,78 98,45613888889 SINRGARD	46 000 4-7881 9.514,222.2.5 98.789144444 19 100 4-5800 25,000,000.00 24,640,750.00 219,488.33 15 000 4-5800 25,000,000.00 24,640,750.00 219,488.33 19 100 4-4600 10,000,000.00 98,45647.22 83,005,56 10 10 04-5617 9.77,000,000.00 98,45647.22 22 8106848 19 100 4-5800 10,000,000.00 98,45647.22 22 8106848 19 100 4-5800 10,000,000.00 98,45647.8898 19 104 4-5800 10,000,000.00 98,45647.8898 19 104 4-5800 10,000,000.00 98,45647.8888 19 104 4-5800 10,000,000.00 98,45647.88888 19 104 4-5800 10,000,000.00 98,45647.88888	UNION BANK C P 90485JD18						904854	904854	90485J	018	13	100	4.4000	10,000,000.00		,878,919.44	74,555.56		
19 100 4.5800 25.000,000.000 24.460,750.00 219.468.313 76 000 4.6855 24.437,041.67 98.550000000 5UNGARD 19 100 4.4600 10.000,000.00 9.845.47222 3 2UNGARD 76 000 4.5617 9,777,000.00 98.454732222 5UNGARD 76 000 4.5600 10.00,000.00 98.945732222 5UNGARD 76 000 4.6880 9,769,727.78 98.551318.89 5UNGARD 76 000 4.6880 9,769,727.78 98.5513188888	19 100 4.580 22,437,041.67 98.5510000000 204542.73 19 100 4.4650 12,000,000.00 9.86,547.22 83.005.56 76 000 4.5647 9,777,000.00 98,496,132.22 8300542 76 000 4.580 10,000,000.00 98,496,132.82 8300548 76 000 4.580 10,000,000.00 98,561313.89 9,772,000 10,000,000.00 98,56131888899 9,772,000 10,000,000.00 98,56131888899 9,772,000 10,000,000.00 98,56131888899 9,774,000 10,000,000.00 98,56131888899	/01/08	/01/08	/01/08	/01/08	/01/08	/01/08					46	000	4.4833	9,814,222.22		7891944444	SUNGARD	-9,8	8.34
76 000 4.6655 24.77,040.000.00 98.6510000000 SUNGARD 19 100 4.4600 10,000,000.00 98.6510000000 SUNGARD 76 000 4.5617 9,777,000.00 98.4964722222 SUNGARD 19 100 4.6800 19,777,000.000.00 98.59573.89 76.333.33 76 000 4.6880 9,759,77778 98.5513888889 SUNGARD	76 000 4.4659 24.77,040.000 9.849,647.22 83.005,56 76 000 4.4600 10,000,000 0 9.849,647.22 83.005,56 76 000 4.5647 9.77,000.00 9.849,647.222 83.005,56 19 100 4.5800 10,000,000 0 9.845,131.89 76,333.33 76 000 4.680 9,769,727.76 98.5631388889 59.005,820 9.724 (M) 4.568 10.7000000.00 10,20808889 7,164,466.81	J P CHASE C P 4662J0DJ8							4662J0	4662J0	DJ8	19	100	4.5800	25,000,000.00		,640,750.00	219,458.33		
19 100 4.4660 10.000,000.00 9.889,647.22 810.005,56 - 76 000 4.5647 9.777,000.00 98.4964722222 SUNGARD 19 100 4.5660 10,000,000.00 9.865,131.89 7.533.33 7770,000,000.00 9.865,1318.89 SUNGARD 76 000 4.6880 9.769,727.78 98.56131888889 SUNGARD 10 0.00 4.6880 9.769,727.78 98.56131888889	19 100 4.4660 10,000,000.00 9.849,647,22 81,005,56 76 000 4.5647 9,777,000.00 98.4964732222 8UNGARD 19 100 4.5860 10,000,000.00 9.865,313.89 76 000 4.6880 9,769,727.78 98.5631388889 SUNGARD 9.724 (M) 4.568 10,7000000.00 10,4208082.49 7,164,466.81	10/24/07 04/18/08	/24/07 04/18/08	4/07 04/18/08	17 04/18/08	04/18/08	/18/08	8/08				16	000	4.6855	24,437,041.67		56300000000	SUNGARD	-15,75	00.00
76 000 4.5617 9,777,000.00 98,49647222222 SUNGARD - 19 100 4.5800 10,000,000.00 9,835,113.89 76,333.33 76 000 4.680 9,769,727.78 98.3631388888 SUNGARD	76 000 4.5647 9.77,000.00 98.4964722222 2 SUNGARD 19 100 4.5800 10,000,000.00 9.84567,313.89 76 000 4.6800 9.769,727.76 98.56313888899 SUNGARD 9.724 (M) 4.758 10,47000000.00 10,20000000 4.9197 1034766086, 12 99.53016,00000	J P CHASE C P 4662J0DP4	,	,	,	,	,		4662JC	466230	DP4	19	100	4.4600	10,000,000.00		,849,647.22	83,005.56		
19 100 4.5800 10,000,000.00 9,836,313.89 76,333.33 76 000 4.6880 9,769,727.78 98.36313888889 SUNGARD	19 100 4.5800 10,000,000.00 9.865.113.89 76.333.33 76 000 4.6880 9,769,727.78 99.36311388889 SUNGARD 9.72k(M) 4.568 10.47000000.00 1042080182.49 7,164,466.81 4.9197 1034766086.12 99.53016100000	10/26/07 04/23/08	/26/07 04/23/08	6/07 04/23/08	17 04/23/08	04/23/08	/23/08	3/08				16	000	4.5617	9,777,000.00		4964722222	SUNGARD	-10,35	8.34
000 4.6880 9,769,727.78 98.36313888889 SUNGARD	000 4.6860 9.769,727.78 98.3531388889 SUNGARD 4.768 1047000000.00 1042080782.49 7.164,466.81 4.9197 1044766086.12 99.53016.00000	J P MORGAN CHASE C P 4662J0E16								4662J0	E16	1.9	100	4.5800	10,000,000.00		,836,313.89	76,333.33		
	4.7638 1047000000.00 1042080782.49 7,164,466.81 4.9197 1034766086.12 99.53016100000	11/02/07 05/01/08	/02/07 05/01/08	2/07 05/01/08	17 05/01/08	05/01/08	1/01/08	1/08				9.2	000	4.6880	9,769,727.78		36313888889	SUNGARD	-9,74	7.22
														4.9197	1034766086.12		53016100000		-73,69	7.23

2%(M) 4.7638 104700000000 1042080782.49 4.9197 1044766086.12 99.53016100000	4.7638	29.72% (M)	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 29.
50,000,000.00 50,004,596.66	5.4400	0.0	19 100
50,000,000.00 49,993,193.31 50,000,000.00 99.98638662256	4.6000	000	19 100 76 000
50,000,000,00	4.6000	000	19 100
5,000,000.00	4.6000	000	19 100 76 000
50,000,000.00	5.4400	000	40 000
50,000,000.00 50,014,067.91 50,000,000.00 100.0281358245	5.4800	000	40 000
40,000,000.00	4.9500	000	40 000
20,000,000.00 99.97931063630	4.8400	000	19 100
40,000,000.00 99.98208306894	4.8400	00	40 000



### FRANCISCO SAN CITY/COUNTY OF

## MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 12/31/07  RUN: 01/02/08 09:56:23  HAJOR SORT KEY IS ICC#	TEST DESCRIPTION CUSIP BANK FUND CHARGE PAR/SHARES MARKET VALUE CUER ACCE INT UNREALIZED GAIN HERR PURCHASE MATURITY DATE BROK SAFE YTM TR BOOK MARKET PRICE PRICE OFFICE UNREALIZED LOSS
NI	DESCRIPTION CU PURCHASE MATURITY DATE
TMKT)	/EST

UNREALIZED GAIN UNREALIZED LOSS	-8,846.20 3,635.44 -10,330.06 6,281.57	41,198.19	-2,593.83	.00	0.00	0.00 -145,341.67 -214,616.67	6,204,051.47
CURR ACCR INT UN PRICE SOURCE UN	225,722.22 SUNGARD 629,416.67 SUNGARD 69,450.00 SUNGARD 304,111.11	4,955,966.66	15.64 SUNGARD 9.72 SUNGARD	25.36	1,472.22 BOOK 729.17 BOOK	1,513.89 BOOK 1,486.11 SUNGARD 1,486.11 SUNGARD	6,687.50
MARKET VALUE MARKET PRICE	24,991.153.80 99.96461521342 50,003.635.44 100.002708883 9,989.669.94 99.89669940065 35.006,281.57	474,994,995.00	97,406.17 97.4061666667 95,957.83	193,364.00	10,000,000.00*	10,000,000.00* 100.0000000000 9,854,658.33 98.5465833333 9,785,38333333	44,640,041.66 99.20009300000 3505829288.09 99.72321000000
PAR/SHARES BOOK	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 10,000,000.00 10,000,000.00 35,000,000.00	475,000,000.00	100,000.00 100,000.00 100,000.00	200,000.00	10,000,000.00	10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	45,000,000.00 45,000,000.00 351556000.00 3466457162.95
CPN RATE	4 . 4 . 4 . 4 . 4 . 4 . 4 . 4 . 4 . 4 .	4.9777	5.6300	4.5650	5.3000	5.4500 5.4500 5.3500 5.3500 5.3500	5.3500 5.3500 4.7080
FUND	1000 1000 1000 1000 9702		100 000 100 000		100	100 000 100 100 000	_
BANK	1 4 1 4 1 4 1 4 0 0 0 0 0 0 0	13.55% (M)	19 60 19 62	.01% (M)	19 48 19	01414 084 084 084 084	1.27% (M)
CUSIP	06050GYZ0 06050GYZ0 06050G3A6			BPOSIT			
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	41868 BANK OF AMERICA NCD 41804 BANK 55 / WCD 30 0 41804 BANK 50 / OF BANK 50 0 41891 BANK 50 PARKILLA NCD 41869 BANK 50 PARKILLA NCD 41869 BANK 50 50 09 11/13/08	SUBTOTAL (Inv Type) 91 NEGOTIABLE C.D.'S	41710 MISSION NAT BANK PTD 07/14/60 07/14/60 41892 MISSION AREA CREDIT UN 11/02/07 11/03/08	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	. 41528 CITIBANK PTD 270491061 01/02/07 01/02/08 41554 FRIST NATL BR PUBLIC TIME DPT 01/19/07 01/19/08	41558 CITIBANK PTD 270491111 01/25/07 01/25/08 41640 CITIBANK PTD 270491285 04/18/07 04/17/08 41663 Citibank ptd 270491400 06/07/07 06/07/08	SUBTOTAL (Inv Type) 1011 PUBLIC TIME DEFOSIT M GRAND TOTAL

\* MARKET = BOOK LESS PURCHASE INTEREST



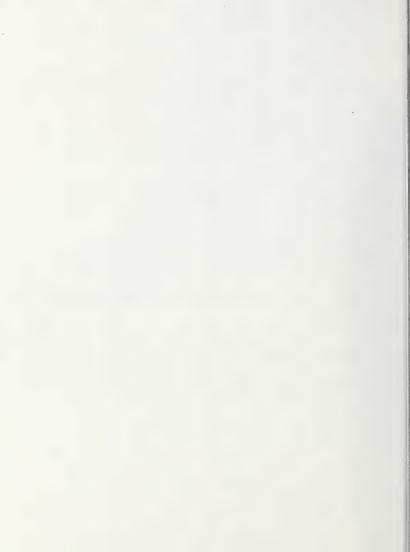
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\* ACTIVE TRANSACTIONS \*

CITY/COUNTY OF SAN FRANCISCO
R. NEMLIN RANKIN 415-554-4487
DETAILRANGACTION REPORT - FYED INCOME
COPPLY DATEST - FOLIOTY OF DATEST OF THE PROPERTY OF THE PROP

PAGE: 1 RUN: 01/02/08 09:56:19 PAGE:

THE VICTOR OR COLOR OF THE PRENT / INTERESTY   THE VICTOR OF THE VALUE   THE VICTOR OF THE VALUE   THE VICTOR OF THE VALUE   T	FUND:
NAT   5.030	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE
NAT   5.136   -60.000   0.00	
NAT   5.126   5.0,000,000.00   -19,000,000.00   -45,000	12/31/07 12/06,
MAT 5.285 - 50.000.000.00 - 50.000.000 - 1.930.499.06  INTR 4.750  MAT 5.080 - 35.000.000.00 - 34.190.022.2 - 809.977.78  MAT 5.090 - 35.000.000.00 - 34.190.022.2 - 809.977.78  MAT 5.090 - 35.000.000.00 - 34.190.022.2 - 809.977.78  MAT 5.090 - 10.000.000.00 - 34.190.022.2 - 809.977.78  MAT 5.090 - 10.000.000.00 - 34.190.022.2 - 809.977.78  MAT 7.090 - 10.000.000.00 - 34.190.022.2 - 809.977.78  MAT 6.100 - 10.000.000.00 - 10.200.85.5 - 80.86.5 - 11.11.11  MAT 6.100 - 45.000.000.00 - 10.580.2 - 80.86.5 - 11.11.11  MAT 6.100 - 10.000.000.00 - 10.580.2 - 10.800.777.78  MAT 6.100 - 10.000.000.00 - 10.580.2 - 10.800.777.78  MAT 7.000 - 10.000.000.00 - 10.000.777.78  MAT 7.000 - 10.000.000 - 10.000.777.78  MAT 7.0	12/31/07
NAT 5.036	19 40 12/28/07 12/2
NAT   5.070	12/31/08
S. 1896   S. 1	12/31/07 12/31/07 12/3
NAT 5.120 22,000,000.00.00.26,221,565.00.00.66,692.50.00.00.00.00.00.00.00.00.00.00.00.00.	12/31/07 12/1
SALE 5.139 - 27,000,000.00 - 26,21,565,00 - 626,692,50  SALE 5.130 - 50,000,000.00 - 48,7944-44 - 1,093,313.14  MAT 5.130 - 50,000,000.00 - 48,7944-44 - 1,093,313.14  S.130 - 10,000,000.00 - 9,782,688.89 - 227,311.11  INTR 1.375  INTR 2.175  INTR	12/31/07
SALE 5.200 - 48.779, 444.41 - 1.083, 331.34  BANT 5.200 - 10, 000, 000 - 0.0 - 48.779, 444.41  S.130 - 10, 000, 000 - 0.0 - 48.779, 444.41  S.131 - 1.000, 000 - 0.0 - 1.000, 000 - 0.0 -	
MAT 5.390 -20.000.000.0 -3.782.588.89 -217.313.11 10.0  INTE 3.193 -10.000.000.0 -3.782.588.89 -217.313.11 10.0  INTE 3.195 -10.000.000.0 -3.782.588.89 -133.793.02 1  INTE 3.195 -12.50.49 -66.884.51 1  MAT 5.190 -12.50.000.000.0 -44.030.655.00 -96.9375.00 45.000.000.0 -19.882.277.78 -4.05.882.877.787.878 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.787.878 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.787.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.78 -4.05.882.877.787 -4.05.882.877.787 -4.05.882.877.787 -4.05.882.877.787 -4.05.882.877.787 -4.05.882.877	12/26/07 12/1
NAT   5.080   -10,000,000.00   -9,782,688.89   -217,311.11     NAT   5.080   -10,000,000.00   -9,782,688.89   -217,311.11     NAT   5.193   -10,000,000.00   -17,520.49   -66,854.11     NAT   5.194   -17,520.49   -66,854.51     NAT   5.104   -17,520.49   -66,854.51     NAT   5.104   -17,520.49   -66,854.51     NAT   5.104   -17,520.74   -66,854.51     NAT   5.104   -17,520.77   -17,520.50     NAT   5.105   -19,582,277.78   -417,722.22     NAT   5.105   -20,000,000.00   -19,582,277.78   -417,722.22     NAT   5.105   -20,000,000.00   -10,812,777.78   -29,312.78     NAT   5.105   -20,000,000.00   -24,616.555   -38,444.44     NAT   5.105   -20,000,000.00   -24,616.555   -38,444.44     NAT   5.107   -10,000,000.00   -2,812,055.55     NAT   5.107   -2,812,055.	12/26/07
NATE   1,934   1,000	
INTE 4.866  INTE 4.866  INTE 4.866  INTE 4.866  INTE 4.967  INTE 4	12/31/0/ 12/24
NAT   1.375   1.35	15/07 12/31/07
HYPE   1,175	19 12/15/08 12/15
HAT 4.997  HAT 4.997  HAT 4.997  HAT 4.997  HAT 4.997  HAT 4.090.000.00 - 44,000.655.00  HAT 4.090.000.00 - 10,000.00  HAT 4.090.000.00 - 10,000.00  HAT 4.090.000.00 - 10,000.00  HAT 4.090.000.000.00 - 10,000.00  HAT 4.000.000.00  HAT 4.000.000.000.00  HAT 4.000.000.000.00  HAT 4.000.000.000.00  HAT 4.000.000.000  HAT 4.000.000.000.00  HAT 4.000.000.000.00  HAT 4.000.0000	12/15/08
MAT 5.126 -45.000,000.00 -44,030,655.00 -969,375.00 MAT 5.126 -45.000,000.00 -44,030,655.00 -969,375.00 MAT 5.126 -20,000,000.00 -19,582,277.78 -417,722.22 MAT 5.136 -50.00 -10,000.00 -19,882,277.78 -55,163.93 MAT 5.00 -10,000.00 -46,697.94 -4 -965,777.78 5.00 -10,000.00 -46,697.94 -4 -965,777.78 5.00 -40,000.00 -46,697.94 -4 -965,777.78 5.00 -40,000.00 -46,697.94 -4 -965,777.78 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -9,867.97 5.55 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -10,000.00 -10,009,035.33 -12,839.57 5.00 -10,000.00 -1	12/15/07 12/31/07 12/15,
MAT 5.170 -45,000,000.00 -44,030,625.00 -969,375.00 MAT 5.126 -20,000,000.00 -19,582,277.78 -417,722.22 INTR 3.175 INTR 3.175 SALE 5.095 -50,000,000.00 -18,682,077.78 -59,916.59 SALE 5.095 -50,000,000.00 -46,679,944-46 -965,777.78 MAT 4.090 -10,000,000.00 -24,616,555.56 -383,444.44 MAT 4.000 -10,000,000.00 -9,867,972.22 -132,027.77 MART 4.175 AMRT 4.	5/07 12/31/07
MAT 5.150 -20,000,000.00 -19,582,277.78 -417,722.22   1NTR 5.150 -20,000,000.00 -19,582,277.78 -417,722.22   1NTR 1.05   1.05	
NYE   5.260   1.050	19 46 12/24/07 12/24,
INTR 3.75  10.78  10.78  10.78  10.78  10.78  10.79  10.70	12/31/07
INTE 1.175  SALE 5.095 -50.000,000.00 -48.679.44.44 -95.938.52  MAT 4.390 -25,000,000.00 -48.679.44.44 -905,777.79  MAT 4.390 -10,000,000.00 -24,616,555.56 -383,444.44 25,  ANT 4.300 -10,000,000.00 -9.867,972.22 -132,027.78 10,  ANT 4.375 -1,000,000.00 -1,009,035.33 -12,889.67	12/15/07 12/31/07 12/15,
SALE (1.095 - 50,000,000.00 - 48,697,944.44 - 905,777.78 - 49,6 5,777.78 - 49,	12/15/08
5.231 1.302.055.56 49, 40, 40, 40, 40, 40, 40, 40, 40	12/15/07 12/31/07 12/15
MAT 4.390 -25,000,000.00 -24,616,555.56 -383,444.44  MAT 4.906 -10,000,000.00 -9,867,972.22 -132,027.78  ANRT 4.375 -7781.25  MAT 4.375 -1,000,000.00 -1,009,035.33 -12,839,67	12/26/07 12/14/
5.007 4.906 -10,000,000.00 -9,867,972.22 -132,027,78 4.906 -781.25 -781.25 8.806 -1,000,000.00 -1,009,035.33 -12,839.67	
MAT 4.300 -10,000,000.00 -9,867,972.22 -132,027,78 ANRT 4.375 ANRT 4.375 -1,000,000.00 -1,009,035.33 -12,839.67	12/31/07
4.966 -781.25 4.069 MAT 4.375 -1,000,000.00 -1,009,035.33 -12,839.67	
AMRT 4.375 -1,000,000.00 -1,009,035.33 -12,839.67	12/31/07
MAT 4.375 -1,000,000.00 -1,009,035.33 -12,839.67	19 12/31/07 12/3
0.70	
	12/31/07 12/3



\* ACTIVE TRANSACTIONS \*

PAGE: 2 RUN: 01/02/08 09:56:19 CITY/COUNTY OF SAN FRANCISCO
M.R., NEWLIN RANKIN 4 15 - 5 5 4 - 4 4 8 7
DETAIL TRANSACTION REPORT - FIXED INCOME .
12/01/07 TO 12/31/07

PAGE:

CASH	BANK BROK CASH DATE	MATURITY /ENTRY	TRADE/ SETTLE	TYP Y	YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
10	4.0		70/21/08 10/13/07	Table 1	8 30	-50 000 000 000 -40 000 000 000	-40 067 541 67	0.00	
			12/14/07		4.922		932,458.33	00'076'00'	49,637,833.33
FΤ		12/31/07	12/31/07	AMRT	3 861		-6,250.00	00 000 9	
	40			MAT	4.375	-5,000,000.00	-5,051,120.92	-58,254.08	
		12/31/07			3.861				5,109,375.00
F.A		12/31/07	12/31/07	AMRT	3 056		-6,250.00	0	
	45	0/10/24		MAT	4.375	-5,000,000.00	-5,051,715.35	-57,659,65	
0		12/31/07	12/31/07	T.N.T.	3.856				5,109,375.00
12/31/07	107				4 174		-91,637.23	-81,737.77	200
19				INTR	5.125		-65,455,16	-62.669.84	100.07675
12/31/07	107	12/31/07			4.179				128,125.00
1.9		06/30/08	12/31/07	INTR	5.125		-52,364.13	-50,135.87	
12/31/07	0.1				4.179				102,500.00
19		06/30/08		INTR	5.125		-130,910.33	-125,339.67	
19 41	9 -		12/31/0/	MAN	4 . Lby	25 000 000 000	25 000 000 00	120 060 44	256,250.00
					4.550			FF. COO (097	25,120,069,44
19 4	46		12/07/07	MAT	4.500	-20,000,000.00	-19,925,000.00	-75,000.00	
					4.517				20,000,000.00
1.9	46			MAT	4.500	-50,000,000.00	-49,812,500.00	-187,500.00	
0.1	0	12/31/07	12/01/01	Dame	4.517	0000000	100		50,000,000.00
	,				5.095	TO' 000' 000 ' OT	9,911,625.00 -88 375 00		-0 011 625 00
19	49			PURC	5.150	45,000,000.00	44,781,125.00		0
		12/12/07	12/04/07		5.175		-218,875.00		-44,781,125.00
19 4	47	_		PURC	5.250	50,000,000.00	49,547,916.67		
					5.298		-452,083.33		-49,547,916.67
19	4 9			PURC	5.150	10,000,000.00	9,951,361.11		
0.	1	12/17/07	12/06/07		5.175	000	-48,638.89		.9,951,361,11
				FURC	0.1.0	45,000,000.00	14,866,312.50		
1.9	15			PITEC	4 700	50 000 000 00	49 804 166 67		-14,800,312.50
					4.718		-195,833,33		-49.804.166.67
1.9	2.1	_		PURC	4.700	50,000,000,00	49.804.166.67		
		12/12/07	12/10/07		4.718		-195,833.33		-49,804,166,67
1.9	4.9	01/11/08	12/07/07	PURC	5.130	15,000,000.00	14,925,187.50		
		12/12/07	12/07/07		5.156		-74,812.50		-14,925,187.50
1.9	47	02/05/08	12/05/07	PURC	5.250	50,000,000.00	49,547,916.67		
			12/05/07		5.298		-452,083.33		-49,547,916.67
19	47	_	12/01/01	PURC	5.175	20,000,000.00	49,554,375.00		
		12/12/07	12/02/02						



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M.R. NEWLIN RANKIN 4 15-554-4487

DETAIL TRANSCION REPORT

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FIND. 100 12/31/07 TO 12/31/07 \* ACTIVE TRANSACTIONS \*

DATE	BANK BROK MATURITY TRADE/ TXN COUPON PAR VALUE BOOK VALUE CASH DATE / ENTRY SETTLE TYP YIELD ORIGINAL FACE FREM / (DISC)	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET)	(GAIN)/LOSS SETTLEMENT
43 0,	43 04/30/08 12/11/07 PURC 4.875 50.000.000.00 50.593.750.00	00	
12/	3.212	00.	-50,593,750.00
47 11/2	11/23/09 12/07/07 PURC 4.830 50,000,000.00 50,078,616.67	.67	
12/	12/13/07 12/07/07 4.846 78,616.67	. 67	-50,078,616.67
47 11/2	11/23/09 12/07/07 PURC 4.830 50,000,000.00 50,078,616.67	. 67	
12/	12/13/07 12/07/07 4.846 78,616.67	. 67	-50,078,616,67
76 01/1	01/14/08 12/13/07 PURC 4.600 50,000,000.00 50,000,000.00	.00	
12/2	12/20/07 12/14/07 4.600		-50,000,000,00
76 01/14	01/14/08 12/13/07 PURC 4.600 50,000,000.00 50,000,000.00	.00	
12/20	12/20/07 12/14/07 4.600		-50,000,000.00
76 01/14	01/14/08 12/13/07 PURC 4.600 5,000,000.00 5,000,000.00	00.	
12/20	12/20/07 12/14/07 4.600		-5,000,000.00
43 01/08	01/08/08 12/18/07 PURC 4.270 50,000,000.00 49,875,458.33	. 33	
12/20	12/20/07 12/18/07 4.281 -124,541.67	.67	-49,875,458.33
43 01/08	01/08/08 12/18/07 PURC 4.270 50,000,000.00 49,875,458.33	.33	
12/20	12/20/07 12/18/07 4.281 -124,541.67	. 67	-49,875,458.33
87 01/14	01/14/08 12/14/07 PURC 5.840 50,000,000.00 49,811,777.78	. 78	
12/20	12/20/07 12/17/07 4.858 -188,222.22	.22	-49,811,777.78
96 02/1	02/19/08 12/17/07 PURC 4.440 45,000,000.00 44,644,800.00	.00	
12/2	12/20/07 12/17/07 4.475 -355,200.00	.00	-44,644,800.00
47 11/23/09 12/28/07	28/07 PURC 4.830 50,000,000.00 50,259,691.67	.67	
70/00/01 70/15/01	111111111111111111111111111111111111111		1000000



### OF SAN FRANCISCO CITY/COUNTY

PAGE: 4 RUN: 01/02/08 09:56:19 M. N. E.M. L. I. N. R. N. N. I. M. 4. 15. - 5. 5. 4. - 4. 4. 8. 7.
DETAIL TRANSACTION REPORT - FINED INCOME
REPORT - 70. 12/31/07
REPORT GRAD TOTALS
ASSETS \* ACTIVE TRANSACTIONS \*

(GAIN) / SETTLEMENT	-842,912,322.24	-17,391.11 175,956,380.39	00.000	410,205,660.83	
(INTEREST)		-3,192,720.28	-1,290,258.15	-9,264,842.57	
PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) (INTEREST)					13,281.25
i	-2,087,677.76	-172836495.55 4,163,504.45			
BOOK VALUE	842,912,322.24 -2,087,677.76	-172836495.55	-492,241.85	-408026344.93	-13,281.25
ORIGINAL FACE					
PAR WEIGHTED YIELD PAR VALUE	PURC 4.727 845,000,000.00	( 21) SALE 5.187 -17700000.00		5.017 -415000000.00	
	4.727	( 21) ALE 5.187	INTR 4.661		AMRT 3.878
TYPE/ TXN#	PURC	SALE	INTR	MAT	AMRT (



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M.R. NEWLIN RANKIN 415-554-4437

DETALL TRANSCION REPORT

12/01/07 TO 12/31/07

100 PENDS:

100 \* ACTIVE TRANSACTIONS \*

	(GAIN)/LOSS SETTLEMENT		45,638.89		22,604.17		46,930.56		46,069,44		46,069.44		1,438.78		573.61
	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	-45,638.89		-22,604.17		-46,930.56		-46,069.44		-46,069.44		-1,438.78		-573.61	
	BOOK VALUE PREM / (DISC)														
D FUNDS	PAR VALUE ORIGINAL FACE														
FUND: 100 POOLED FUNDS	TYP YIELD	ENTR 5.300	5.300	ENTR 5.250	5.250	INTR 5.450	5.450	ENTR 5.350	5.350	ENTR 5.350	5.350	ENTR 5.630	5.630	ENTR 3.500	3.500
100		01/02/08 12/31/07 INTR	12/31/07 12/31/07 12/31/07	01/19/08 12/31/07 INTR	12/31/07 12/31/07 12/31/07	01/25/08 12/31/07 INTR	12/31/07 12/31/07 12/31/07	04/17/08 12/31/07 INTR	12/31/07 12/31/07 12/31/07	06/07/08 12/31/07 INTR	12/31/07 12/31/07 12/31/07	07/16/08 12/31/07 INTR	12/31/07 12/31/07 12/31/07	11/03/08 12/31/07 INTR	12/31/07 12/31/07 12/31/07
FOND	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	01/02/08	12/31/07		12/31/07		12/31/07		12/31/07		12/31/07		12/31/07		12/31/07
	BANK BROK MATURIT CASH DATE /ENTRY	1.9	12/31/07	1.9	12/31/07	1.9	12/31/07	1.9	12/31/07	19	12/31/07	1.9	12/31/07	1.9	12/31/07
	DESCRIPTION/POOL# MEMO	41528 CITIBANK PTD 270491061 19		41554 FIRST NATL BK PUBLIC T		41558 CITIBANK PTD 270491111		41640 CITIBANK PTD 270491285		41663 citibank ptd 270491400		41710 MISSION NAT BANK PTD		41892 MISSION AREA CREDIT UN	
	INV #	41528	tom	41554	tom	41558	tom	41640	tom	41663	tom	41710	tom	41892	tom



MR. NEWLIN RANKIN 415-554-4487
DETAIL TRANSCTION REPORT - FIXED INCOME
12/01/07 TO 12/31/07
REPORT - RANKIN TOTALS

\* ACTIVE TRANSACTIONS \*

INTR

5.347 YIELD PAR

-209,324.89 (INTEREST)

SETTLEMENT

(GAIN)/ LOSS

AMORTIZATION/ (ACCRETION)

PREMIUM/ (DISCOUNT)

BOOK VALUE

ORIGINAL FACE VALUE

PAR VALUE

TYPE/ WEIGHTED

#NXL

PAGE: 6 RUN: 01/02/08 09:56:19



### \* ACTIVE TRANSACTIONS \*

CITY/COUNTY OF SAN FRANCISCO M.R. NEWLIN RANKIN 4.15-554-4487 DETALL TRANSACTION REPORT - FIXED INCOME 12/01/07 TO 12/31/07

PAGE:

STITLE   TYNE COURGE   TYNE COURSE   TYNE COURSE   TYNE COURSE   TYNE COURSE   TYNE COURSE   TYNE COURSE   TYNE TRANSPORT	
12/11/07   INTR   5.300   12/21/10/2   INTR   5.300   12/21/10/2   INTR   5.300   12/21/10/2   INTR   5.300   12/21/10/2   INTR   5.400   12/21/2   12/21/	BANK BROK MATURITY CASH DATE /ENTRY
11/11/07   11/11/07	19 01/02/08
12/11/07   THE	1/07
12/10/07   NTH   5 450   12/10/07   NTH   5 450   12/10/06/07   NT   5 450   12/10/06/07   NT   5 450   12/10/06/07   NT   5 450   12/10/06/07   NT   5 450   12/10/07   NT   5 450   12/10/07   NT   5 226   12/10/07   NT	12/31/07 12/31/07
12/79/07 MAT 5 254 5 4 6 600 000 000 0 19,601,400 0 1,396,600 0 1 12/28/07 MAT 5 265 5 20 000,000 0 0 19,601,400 0 1,396,600 0 0 1 12/28/07 MAT 5 265 5 20 000,000 0 0 0 20,000,000 0 1,990,493 0 6 12/28/07 MAT 5 265 5 20 000,000 0 0 0 20,000,000 0 1,990,493 0 6 12/21/10/7 MAT 5 350	12/31/07 12/31/07
12/7/7/7 MAI 4, 1995 - 44,000,000.00 -58,601,400.00 -1,398,600.00 -1,398,600.00 -1,300	12/31/07
12/28/07 NNT 5.285 -95.000,000.00 -59.000,000.01,930,493.06 12/28/07 NNT 5.285 -95.000,000.00 -19.000,000.00 -1,930,493.06 12/28/07 NNT 5.380 -46.006.44 1750 1711 1711/10/27 NNT 5.390 -475.000.00 -31,224,853.33 -775,146.67 12/21/10/27 NNT 5.390 -35.000,000.00 -31,224,853.33 -775,146.67 12/21/27 NNT 5.390 -35.000,000.00 -34,190,025.22 -809,977.78 12/21/27 NNT 5.390 -35.000,000.00 -34,190,025.22 -809,977.78 12/21/27 NNT 5.390 -27.000,000.00 -34,190,025.22 -809,977.78 12/21/27 NNT 5.390 -27.000,000.00 -26,23,565 -41.003,333.34 12/21/27 NNT 5.390 -27.000,000.00 -26,23,565 -41.003,333.34 12/24/07 NNT 5.390 -10.000,000.00 -41,220,555.64 -1.003,333.34 12/24/07 NNT 5.390 -10.000,000.00 -41,220,555.64 -1.003,333.34 12/24/07 NNT 5.390 -10.000,000.00 -41,200,24 9 -66,845.51 12/25/27 NNT 5.395 -10.000,000.00 -41,000,000.00 -41,000,000	n F
17/21/07   17/18   5.126   17/21/07   17/18   5.126   17/21/07   17/18   5.126   17/21/07   17/21	19 40 12/28/07
12/11/07 INTR 4/360 12/21/10/27 INTR 5/350 12/21/20/27 INTR 5/350 12/21/21/20/27 INTR 5/350 12/21/21/20/27 INTR 5/350 12/21/21/20/27 INTR 5/350 12/21/20/27 INTR 5/350 12/21/20/20/20/20/20/20/20/20/20/20/20/20/20/	12/31/07
12/11/07 INTER   5.356   12/11/07 INTER   5.	12/31/07 12/31/07
12/1/07 INTR 5.350 11/1/07 INTR	1/0/
12/1/7/77 MAX 5.350 -32,000,000.00 -31,224,853.33 -775,146.67 32.0 12/1/7/77 MAX 5.350 -35,000,000.00 -34,190,022.22 -809,977.78 32.0 12/1/7/77 MAX 5.208 -35,000,000.00 -34,190,022.22 -809,977.78 35.0 12/1/7/77 MAX 5.208 -27,000,000.00 -26,291,565.00 -626,692.50 35.0 12/1/7/77 MAX 5.209 -27,000,000.00 -26,291,565.00 -626,692.50 35.0 12/1/7/77 MAX 5.209 -20,000,000.00 -48,704.44 -1,063,333.34 49.7 12/1/7/77 MAX 5.209 -20,000,000.00 -1,725.55.56 -277,311.11 1 0.0 12/1/7/77 MAX 5.209 -27,7311.11 1 0.0 12/1/7/77 MAX 5.209 -27,7311 1 0.0	19 06/07/08
12/17/07 MAT 5.186 12/17/07 MAT 5.186 12/17/07 MAT 5.186 12/17/07 MAT 5.208 12/14/07 S.208 12/14	
12/10/07 NAT 5.080 -35.000.00 -44.199.122.2	
12/13/07 SALE 5.190 -27,000,000.00 -66.291,661.00 -66.692.50 -676.414.44 -1.093,133.34 -26.92.20 -676.414.44 -1.093,133.34 -26.92.20 -676.414.44 -1.093,133.34 -26.92.20 -676.414.44 -1.093,133.34 -26.92.20 -676.414.44 -1.093,133.34 -26.92.20 -676.414.44 -1.093,133.34 -26.92.20 -676.414.44 -1.093,133.34 -26.92.20 -676.414.44 -1.093,133.34 -26.92.20 -676.414.44 -1.093,133.34 -26.92.24 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.7311.31 -27.92 -27.93 -27.7311.31 -27.92 -27.7311.31 -27.93 -27.7311.31 -27.93 -27.7311.31 -27.93 -27.7311.31 -27.93 -27.7311.31 -27.7311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.9311.31 -27.7311.31 -27.93111.31 -27.7311.31 -27.93111.31 -27.7311.31 -27.93111.31 -27.93111.31 -27.93111.	19 40 12/10/07
12/4/07 NAT 5.20 -90,000,000.0-48,779,444.40 11/4/4/07 NAT 5.20 -10,000,000.00-48,779,444.40 11/4/4/07 NAT 5.20 -10,000,000.00-48,779,444.40 11/4/4/07 NAT 5.20 -10,000,000.00-97,20,585.66 11/4/4/07 NAT 5.20 -10,000,000.00-97,20,688.80 11/4/4/07 NAT 5.20 -10,000,000.00-97,20,688.80 11/4/4/07 NAT 5.20 -10,000,000.00-44,000,688.80 11/4/4/07 NAT 5.20 -10,000,000.00-44,000,682.00 11/4/4/07 NAT 5.20 -10,000,000.00-44,000,682.00 11/4/4/07 NAT 5.20 -10,000,000.00-14,000,682.00 11/4/4/4/40 NAT 5.20 -10,000,000.00-14,000,682.00 11/4/4/4/40 NAT 5.40 -10,000,000.00-14,000,000.00-14,000,082.00 11/4/4/4/40 NAT 5.40 -10,000,000.00-14,000,082.00 11/4/4/4/40 NAT 5.40 -10,000,000.00 -14,000,082.00 11/4/4/4/40 NAT 5.40 -10,000,000.00 -14,000	19 40 01/04/08
11/14/07 SALE 5.200 -50.7000,000.00 -48.794.44 -1.081,333.49 -97.71/14/07 SALE 5.200 -50.7000,000.00 -48.794.44 -1.081,333.49 -97.71/14/07 SALE 5.200 -10.000,000.00 -97.824,68 -9 -217,313.11 10 11/15/07 IRR 3.195 -17,520.49 -76.854.51 10 11/15/07 IRR 3.195 -17,520.49 -76.854.51 10 11/15/07 IRR 3.195 -17,520.49 -66.854.51 12/15/07 IRR 3.195 -76.854.91 -17,520.49 -66.854.51 12/15/07 IRR 3.195 -76.854.91 -17,520.49 -66.854.51 12/15/07 IRR 5.630 -17,520.49 -66.854.51 12/13/07 IRR 5.630 -17,520.49 -66.854.51 12/13/07 IRR 5.630 -17,520.24 -66.854.51 12/13/07 IRR 5.630 -17,520.49 -66.854.51 12/13/07 IRR 5.630 -17,520.24 -66.854.51 12/13/07 IRR 5.630 -17,520.24 -66.854.51 12/13/07 IRR 5.630 -17,520.24 -66.854.51 12/14/07 IRR 5.630 -17,520.25 -66.854.51 12/14/07 IRR 5.186.20 -19,580.277.78 -19,181.51 10 10 11/14/14/07 IRR 5.186.20 -19,580.277.78 -19,181.51 10 10 11/14/14/07 IRR 5.186.20 -19,816.07 -95,163.91 10 10 11/14/14/07 IRR 5.20 -19,816.07 -95,163.91 10 10 11/14/07 IRR 5.186.07 -95,163.91 10 10 11/14/07 IRR 5.186.07 -95,163.91 10 11/14/07 IRR 5.186.07 -95,163.91 11/14/07 IRR 5.18	
12/15/07 NRT 5 139 -10,000,000 0 -9,782,688.89 -217,311.11   12/15/07 NRT 5 139 -10,000,000 0 0 -9,782,688.89 -217,311.11   12/15/07 NRT 3 1375 -17,520.49 -66,854.51   12/15/07 NRT 3 1375 -17,520.49 -66,854.51   12/15/07 NRT 5 139 -17,520.49 -66,854.51   12/15/07 NRT 5 130 -17,520.49 -66,854.51   12/11/07 NRT 5 610 -17,520.49 -66,854.51   12/11/07 NRT 5 180 -20,000,000.00 -19,522.77   12/15/07 NRT 5 180 -20,000,000.00 -19,522.77   12/15/07 NRT 5 180 -20,000,000.00 -19,582.77   12/15/15/07 NRT 5 180 -20,000,000.00 -19,582.77   12/15/07 NRT 5 180 -20,000,000 -10,582.77   12/15/07 NRT 5 180 -20,000,000 -1	19 40 01/02/08 12/26/07
12/15/07 INTR 1.375	19 43 12/24/07
1NTR 4.860 13.175 13.17	
INTR 3.355  INTR 3.375  INTR 3.375  INTR 5.375  -17,520.49 -66,884.51  -1,438.78  -1,438	12/15/07 12/31/07
INTR 3.135  INTR 3.135  INTR 3.135  INTR 6.606  MAT 5.170 -45,000,000,00 -19,582,277.78  MAT 5.150 -20,000,000,00 -19,882,277.78  INTR 7.150 -20,000,000,00 -19,882,277.78  MAT 5.150 -20,000,000,00 -19,882,277.78  MAT 6.88	5/07 12/31/07
INTR 4.907  1.00	
4 901  INTR 5.630  5.630  MAT 5.170 45,000,000.00 44,030,625.00 -969,375.00 45.00  HAAT 5.150 -20,000,000.00 19,582,277.78 417,722,22 4011011  INTR 5.150 -20,000,000.00 -39,582,277.78 417,722,22 4011011  4.668	12/15/07 12/31/07 19 12/15/08
INTR 5:610  NAT 5:170 - 45,000,000.00 -44,030,625.00 -969,175.00 45.00  NAT 5:150 - 20,000,000.00 -19,582,277.76 -417,722,22 101111 1.115 1.150 - 20,100,100,100,100,100,100,100,100,100,1	5/07 12/31/07
MAT 5.10 -45,000.000.00 -44,030.625.00 -969,375.00 45.00 MAT 5.120 -420,000.000.00 -19,582,277.78 -417,722.22 40,100 INTR 5.120 -39,000.000.00 -39,582,277.78 -417,722.22 40,100 114,668	07/16/08
NAT 5.284 5.284 5.285 - 20.000,000.00 - 19.582,277.78 - 417,722.22 (10.00) 6.260 1.375 - 395,163.93 (13.00) 4.668	12/31/0/ 12/31/0/
12/44/07 MAT 5.150 -20,000,000.00 -19,582,277.76 -417,722,22 10,000,000,000,000,000,000,000,000,000,	-
12.74.07 5.260 -39.836.07 -95.163.93 135.000. 12/15/07 1NTR 3.375 -39.836.07 -95.163.93 135.000.	19 46 12/24/07
12/15/07 INTR 3.375 -39,836.07 -95,163.93 12/15/07 4.668	19/81/07
	12/15/07 12/31/07



CITY/COUNTY OF SAN PRANCISCO

NR. NEWLIN RANKIN 415-554-4487

DETAIL TANSACTION REPORT - FIRED INCOME
12/01/07 TO 12/31/07

\* ACTIVE TRANSACTIONS \*

PAGE: 2 RUN: 01/02/08 09:56:20

PRADE/ TXN COUPON PAR VALUE BEON VALUE (INTEREST)  12/15/07 INTR 1535  12/15/07 INTR 1										
RICA C P 12/15/08 12/15/08 12/15/09 12/	DESCRIPTION/POOL# MEMO	BANK BROM	MATURITY /ENTRY	TRADE/ SETTLE	TYP YI	UPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
RICA C P 19 40 02/07/08 12/15/07 INTR 1335  RICA C P 19 40 02/07/08 12/15/07 SALE 2 5055 -50,000,000.00 -46,679,944.44 -905,777.79 49.5			1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1 1 1 1 1 1	1					1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
EXICA C P 12/15/07 12/13/07 2012/13/07 SALE 4:509 - 50,000,000 - 0.48,697,944.44 - 905,777.78 - 9. 12/13/07 12/13/07 12/13/07 SALE 4:301 - 12.000,000.00 - 0.48,697,944.44 - 905,777.78 - 9. 12/13/13/13/13/13/13/13/13/13/13/13/13/13/	T NOTE	19	12/15/08	12/15/07		3.375		-24.436.48	-59,938.52	
RICA C P 19 40 02/06/08 12/13/07 SALE 5.055 -50,000.00 0.0 48,673,944.44 -905,777.78		12/15/07				4.583				84,375.00
19 12/28/07 12/24/07 4 5.931 - 25,000,000.0 - 1,020.655.56	U			12/13/07		5.095		-48,697,944.44	-905,777.78	-13,611.11
19 40 120/07/07 12/07/07 MAX 4,990 - 25,000,000.00 - 24,616,555.56			12/26/07			5.231		1,302,055.56		49,617,333.33
B 19 45 12/31/07 12/07 07 12/31/07 12/31/07 12/31/07 12/31/07 12/0	FREDDIE MAC			12/07/07		4.930		-24,616,555.56	-383,444.44	
19 12/11/07 12/14/10 MAT 4.375 -1.000,000.00 9,867,972.22 132,027.78 13.027.				12/07/07			:			25,000,000.00
T NOTE 19 12/31/70 12/31/70 ARKT 1.756  11 12/31/70 12/31/70 ARKT 1.756  12 12/31/70 12/31/70 ARKT 1.756  13 12/31/70 12/31/70 ARKT 1.756  14 12/31/70 12/31/70 ARKT 1.756  15 12/31/70 12/31/70 ARKT 1.756  16 12/31/70 12/31/70 12/31/70 ARKT 1.756  17 NOTE 19 12/31/70 12/31/70 ARKT 1.756  18 12/31/70 12/31/70 ARKT 1.756  18 12/31/70 12/31/70 ARKT 1.756  19 12/31/70 12/31/70 ARKT 1.756  19 12/31/70 12/31/70 ARKT 1.756  10 12/31/70 12/31/70 ARKT 1.756  10 12/31/70 12/31/70 ARKT 1.756  11 12/31/70 12/31/70 ARKT 1.756  12/31/70 12/31/70 ARKT 1.75	1			12/04/07			-10,000,000.00	-9,867,972.22	-132,027.78	
T NOTE  THOUSE  HANK OF AMERICA C P 19 40 07/05/90 12/11/10 7ART 4 106.9 10.000.00 0.0 1.000,035.33 1-12.893.67  T NOTE  T NOTE  T NOTE  19 11/71/71 12/11/10 7ART 4 135 -5,000,000.00 -49,075.511.20 -5.25.00 0.000.00 1-10.09,035.33 1-12.893.67  T NOTE  T NOTE  19 11/71/71 12/11/10 7ART 4 135 -5,000,000.00 -5,051.120.92 -58,254.08  T NOTE  19 11/71/71 12/11/10 7ART 4 135 -5,000,000.00 -5,051.120.92 -58,254.08  T NOTE  19 11/71/71 12/11/10 7ART 4 135 -5,000,000.00 -5,051.120.92 -58,254.08  T NOTE  19 11/71/71 12/11/10 7ART 4 135 -5,000,000.00 -5,051.715.33 -57,659.65  T NOTE  19 11/71/71 12/11/10 7ART 4 135 -5,000,000.00 -5,051.715.33 -57,659.65  T NOTE  19 11/71/71 12/11/0 7ART 4 135 -5,000,000.00 -5,051.715.33 -57,659.65  T NOTE  19 11/71/71 12/11/0 7ART 4 135 -5,000,000.00 -5,051.715.33 -57,659.65  T NOTE  19 11/71/71 12/11/0 7ART 4 135 -5,000,000.00 -5,051.715.33 -57,659.65  T NOTE  19 11/71/71 12/11/0 7ART 4 135 -5,000,000.00 -5,051.715.33 -57,659.65  T NOTE  19 11/71/71 12/11/0 7ART 4 135 -5,000,000.00 -75,000.00 -7	H CON	0 5	12/31/07	12/04/07		4.966				10,000,000.00
HANK OF AMERICA C P 19 40 020/05/08 12/11/07 NAT 4.375 -1,000.000. 0.1,009,035.33 -12,035.27 17.05 NAT 4.000		CT.	12/31/07	12/31/07		0 0 0 0		C7.T8/-	101	
T NOTE		4.1		12/31/07		4.375	-1,000,000,00	-1.009.035.33	-12.839.67	
T NOTE			12/31/07			4.069				1.021.875.00
T NOTE 12/26/07 12/14/07 NRT 4.375 93.4.458.33 91.458.33 1.256.00 1.2/31/07 12/31/07 12/31/07 NRT 4.375 93.4.458.33 91.458.33	BANK OF AMERICA C			12/13/07		4.830		-49,067,541.67	-576,916.66	6,625.00
T NOTE 19 12/31/07 12/31/07 ANR 4:35 -6.250.00			12/26/07			4.922		932,458.33		49,637,833.33
40 1231/07 1231/10 MAT 4.375 -5,000,000.00 -5,051,120.92 -6,5294.08   1231/07 1231/07 MAT 4.375 -5,000,000.00 -5,051,120.92 -6,250.00   1231/07 1231/07 MAT 4.375 -5,000,000.00 -5,051,135.95 -5,050.00   19 1231/07 1231/07 MAT 4.375 -5,000,000.00 -5,051,135.35 -5,7559.00   1231/07 1231/07 1231/07 MAT 4.375 -5,000,000 -5,051,135.35 -5,7559.00   1231/07 1231/07 1231/07 MAT 4.175 -5,2364.13 -5,0135.07   1231/07 1231/07 1231/07 MAT 4.175 -5,2364.13 -5,0135.07   1231/07 1231/07 1231/07 MAT 4.159 -5,000,000 -0	T NOTE	19	12/31/07	12/31/07		4.375		-6,250.00		
40 12/31/07 MAT 4.375 -5,000,000.00 -5,051,120.92 -58,254.08   19 12/31/07 12/31/07 MAT 4.375 -5,000,000.00 -5,051,120.92 -58,254.08   12/31/07 12/31/07 MAT 4.375 -5,000,000.00 -5,051,120.92 -58,254.08   12/31/07 12/31/07 MAT 4.375 -5,000,000.00 -5,051,135.35 -57,659.05   12/31/07 12/31/07 MAT 4.375 -5,000,000.00 -25,051,135.35 -57,659.05   12/31/07 12/31/07 MAT 4.575 -5,000,000.00 -25,364.13 -59,737.77   12/31/07 12/31/07 MAT 4.550 -25,000,000.00 -25,364.13 -59,737.77   12/31/07 12/31/07 MAT 4.550 -25,000,000.00 -12,925,000.00 -75,000.00   12/31/07 12/31/07 12/31/07 MAT 4.550 -25,000,000.00 -19,925,000.00 -75,000.00   12/31/07 12/31/07 12/31/07 MAT 4.500 -20,000,000.00 -19,925,000.00 -75,000.00   12/31/07 12/31/07 12/31/07 MAT 4.500 -20,000,000.00 -19,925,000.00   12/31/07 12/31/07 12/31/07 MAT 4.500 -20,000,000.00 -19,925,000.00   12/31/07 12/31/07 12/31/07 MAT 4.500 -20,000,000.00 -19,925,000.00   12/31/07 12/31/07 12/31/07 MAT 4.500 -20,000,000 -0,931,635,000   12/31/07 12/31/07 12/31/07 MAT 4.500 -20,000,000 -0,931,635,000   12/31/07 12/31/07 12/31/07 MAT 4.500 -20,000,000 0 -49,912,530.00   12/31/07 12/			12/31/07			3.861			6,250.00	
19 12/31/07		44		12/31/07		4.375	-5,000,000.00	-5,051,120.92	-58,254.08	
19 12/31/07 12/31/07 MAT 4.175  19 12/31/07 12/31/07 MAT 4.550  10 12/31/07 12/31/07 MAT 4.550			12/31/07	12/31/07		3.861				5,109,375.00
T NOTE 12/12/12/12/12/12/12/12/12/12/12/12/12/1	T NOTE	13	12/31/07	12/31/07		4.375		-6,250.00		
THORE 19 06/30/09 12/11/07 18 5.125 -91.637.23 -91.637.		4		12/31/07		3.836	000000	20 212 22	6,250.00	
T NOTE 12 3 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		ř		12/31/07		2 856	00.000,000,6-	CC.CT/, TCO.C=	00.600,/0-	000
T NOTE 12/31/07 12/31/31/07 12/31/31/07 12/31/31/31/31/31/31/31/31/31/31/31/31/31/		1.9	06/30/08	12/31/07		5.125		-91.637.23	-87.737.77	00.676,504,6
12/31/07/07/07/07/07/07/07/07/07/07/07/07/07/		12/31/07		12/31/07		4.174				179.375.00
12/31/0712/12/14/07 12/31/07 1878 5.125		1.9	06/30/08	12/31/07		5.125		-65,455.16	-62,669.84	
12/31/07 12/31/31/07 12/31/31/07 12/31/31/07 12/31/31/31/31/31/31/31/31/31/31/31/31/31/		12/31/07				4.179				128,125.00
12/31/07 12/31/07 12/31/07 17 17 17 19 11 12/31/07 12/31/31/07 12/31/31/07 12/31/31/07 12/31/31/07 12/31/31/07 12/31/31/	T NOTE	1.9		12/31/07		5.125		-52,364.13	-50,135.87	
12) 06/30/08 12/34/07   NRT 5.125 12) 12/31/07 12/34/07   NRT 5.125 13) 41.22/14/07 12/34/07   12		12/31/0		12/31/07		4.179				102,500.00
12/31/07 12/14/07 12/31/07 4.156 12/31/07 12/14/07 MAT 4.550 -25,000,000 -0.25,000,000 -0.20,009.44 12/31/07 12/14/07 MAT 4.550 -25,000,000 -0.25,000,000 -0.9 13/31/07 12/14/07 MAT 4.550 -25,000,000 -0.19,245,000 -0.75,000 00 13/31/07 12/14/07 MAT 4.500 -20,000,000 -0.9,812,500 00 -75,000 00 13/31/07 12/14/07 MAT 4.500 -20,000,000 00 -49,812,500 00 -187,500 00 13/31/07 12/14/07 MAT 4.500 -20,000,000 00 -49,812,500 00 -5573,61 00 19,913,100 12/31/07 12/07/07 12/04/07 12/31/07 12/04/07		1.9		12/31/07		5.125		-130,910.33	-125,339.67	
19 41.27/10/07 12/10/07 MAT 4.550 -25,000,000.00 -220,000,000.00 120,059.44 1510.27/10/07 12/10/07 MAT 4.550 -25,000,000.00 -120,059.44 1510.27/10/07 12/10/07 MAT 4.550 -20,000,000.00 -19,925,000.00 -75,000.00 19 46.12/10/07 12/10/07 MAT 4.550 -20,000,000.00 -19,925,000.00 -75,000.00 19 46.12/10/07 12/10/07 MAT 4.550 -20,000,000.00 -19,925,000.00 -75,000.00 19 110/10/07 12/10/07 MAT 4.550 -20,000,000.00 -19,925,000.00 -75,000.00 -75,000.00 12/10/07 12/10/10/10/07 12/10/10/10/00/00 10/10/10/00/00 10/10/10/10/10/10/10/10/10/10/10/10/10/1		12/31/0		12/31/07						256,250.00
19 46 12/31/07 12/10/07 MAX 4.550 20,000,000 0.0 19,925,000,00 0.00 75,000,00 0.00 12/31/07 12/07/07 4.517 4.500 20,000,000 0.0 19,925,000,00 0.00 15/31/07 12/07/07 4.517 4.500 0.00 0.00 0.0 49,812,500 0.0 1.87,500 0.0 1.0 1.87,500 0.0 1.87,500 0.0 1.0 1.87,500 0.0 1.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500 0.0 1.87,500	WELLS FARGO NCD			12/10/07			-25,000,000.00	-25,000,000.00	-120,069.44	
19 46 12/19/707 12/09/707 MAT 4. 5510 -50,000,000.00 -49,812,500.00 -187,500.00 13/19/707 12/09/707 MAT 4. 5500 -500,000,000.00 -49,812,500.00 -187,500.00 13/19/707 12/09/707 1	5			12/10/07		0 2 2 2 4		000 000	2000	25,120,069.44
19 46 12/10/707 12/20/707 MNT 4: 550 -50,000,000.00 -49,812,500.00 -187,500.00	)			12/01/01		4 517			00.000,67	00 000 000 00
19 11/09/08 12/21/27 TRT 4:517 12/31/09 12/27/27 TRT 5:500 12/31/27 12/31/31/27 12/31/31/31/31/31/31/31/31/31/31/31/31/31/				12/07/07		4.500	-50.000.000.00	-49.812.500.00	-187.500.00	000,000,000
19 1/09/08 12/31/407 18TR 3.500 19 49 02/04/08 12/04/77 12/07/27 12/04/77			12/31/07	12/07/07		4.517				50.000.000.00
CP 12(7107)12(73)1/07 12(73)1/07 TR 5,050 10,000,000 9,911,625,00 C 19 49 10/20/50 12(70)7 TR 5,050 10,000,000 9,911,625,00 C T 19 49 12(72)/07 12(70)7 TR 5,050 10,000,000,00 44,781,135,00 19 12(12)/07 12(70)7 TR 5,150 45,000,000,00 44,781,135,00 10,000,00 12(12)/07 12(70)7 TR 5,150 45,000,000,00 44,781,135,00 10,000,00 44,781,135,00 10,000,00 49,77,97,97,97,97,97,97,97,97,97,97,97,97	MISSION AREA CREDIT UN			12/31/07		3.500			-573.61	
CP 19 49 92 2 (4) 08 12 (4) 07 PRRS 5 (5) 05 10,000,000 00 9 29,11,635,00 12/12 (4) 12 (4) 07 (4) 12 (4) 07 (4) 12 (4) 07 (4) 12 (4) 07 (4) 12 (4) 07 (4) 12 (4) 07 (4) 12 (4) 07		12/31/0				3.500				573.61
19 49.1/07/07/12/07/07 C 5-055 C -055						5.050	10,000,000.00	9,911,625.00		
19 49 01/07/08 12/04/07 PURC 5.150 45,000,000.00 44.781,115.00 12/12/07 12/04/07 PURC 5.155 05.000,000.00 49.781,115.00 C P 19 47 02/05/08 12/05/07 PURC 5.250 50,000,000.00 49,547,946.67			12/12/07			5.095		-88,375.00		-9,911,625.00
12/12/04/07 5.175 -218,875.00 C P 19 47 02/05/08 12/05/07 PURC 5.250 50,000,000,00 49,547,916.67	ING		-	12/04/07		5.150	45,000,000.00	44,781,125.00		
C P 19 47 02/05/08 12/05/07 PURC 5.250 50,000,000.00				12/04/07		5.175		-218,875.00		-44,781,125.00
	5			12/05/07		5 250	50,000,000,00	49.547.916.67		



PAGE: 3 RUN: 01/02/08 09:56:20 CITY/COUNTY OF SAN FRANCISCO
NR. NEWLIN RANKIN 4 15-554-4487
DETALIRANSACTION REPORT - FINANCARE
12/21/07 TO 12/31/07
SETTLEMENT DATE MASIS \* ACTIVE TRANSACTIONS \*

BANK										
CASH		K MAT E /EN	AATURITY ENTRY	BROK MATURITY TRADE/ DATE /ENTRY SETTLE	TYP	TXN COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	(INTEREST)	(GAIN)/LOSS SETTLEMENT
-	1	-	-		;	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
19	4	49 01/	01/09/08		PURC	5.150	10,000,000.00	9,951,361.11		
		12/	12/12/07	12/06/07		5.175		-48,638.89		-9,951,361,11
13	4	47 02/	02/01/08	12/07/07	PURC	5.175	15,000,000.00	14,866,312.50		
		12/	12/12/07	12/07/07		5.222		-133,687.50		-14,866,312,50
19	LO.	51 01/	01/09/08	12/10/07	PURC	4.700	50,000,000.00	49,804,166.67		
		12/	12/12/07	12/10/07		4.718		-195,833.33		-49,804,166.67
19	in	51 01/	01/09/08	12/10/07	PURC	4.700	50,000,000.00	49,804,166.67		
		12/	12/12/07	12/10/01		4.718		-195,833.33		-49,804,166.67
13	+46	49 01/	01/11/08	12/07/07	PURC	5.130	15,000,000.00	14,925,187.50		
		12/	2/12/07	12/01/01		5.156		-74,812.50		-14,925,187.50
19 4		47 02/	02/05/08	12/05/07	PURC	5.250	50,000,000.00	49,547,916.67		
		12/	12/12/07	12/05/07		5.298		-452,083.33		-49,547,916.67
19 4		47 02/	02/01/08	12/07/07	PURC	5.175	50,000,000.00	49,554,375.00		
		12/	12/12/07	12/07/07		5.222		-445,625.00		-49,554,375.00
1.9 43			04/30/08	12/11/07	PURC	4.875	50,000,000.00	50,593,750.00		
		12/	2/12/07	12/12/07		3.212		593,750.00		-50,593,750.00
19 47			11/23/09	12/07/07	PURC	4.830	50,000,000.00	50,078,616.67		
		12/	2/13/07	12/01/01		4.846		78,616.67		-50,078,616.67
19 47			11/23/09	12/07/07	PURC	4.830	50,000,000.00	50,078,616.67		
		12/	12/13/07	12/07/07		4.846		78,616.67		-50,078,616.67
19 7		76 01/	01/14/08	12/13/07	PURC	4.600	50,000,000.00	50,000,000.00		
		12/	12/20/01	12/14/07		4.600				-50,000,000.00
19 76			01/14/08	12/13/07	PURC	4.600	50,000,000.00	50,000,000.00		
		12/	12/20/01	12/14/07		4.600				-50,000,000.00
19 76		_	01/14/08		PURC	4.600	5,000,000.00	5,000,000.00		
			12/20/01			4.600				-5,000,000.00
19 4		43 01/	01/08/08		PURC	4.270	50,000,000.00	49,875,458.33		
		12/	12/20/01			4.281		-124,541.67		-49,875,458.33
19 4		43 01/	01/08/08	12/18/07	PURC	4.270	50,000,000.00	49,875,458.33		
		12/	12/20/07	12/18/07		4.281		-124,541.67		-49,875,458,33
1.9 8		87 01/	01/14/08	12/14/07	PURC	5.840	50,000,000.00	49,811,777.78		
		12/	2/20/07	12/11/07		4.858		-188.222.22		-49.811.777.78
19		96 02/	02/19/08	12/17/07	PURC	4.440	45,000,000.00	44,644,800.00		
		12/	12/20/07			4.475		-355,200.00		-44,644,800.00
1.9	494	47 11/	11/23/09	12/28/07	PURC	4.830	50,000,000.00	50,259,691.67		
		10/10/00								



# CITY/COUNTY OF SAN FRANCISCO

	PAGE: 4	2	(GAIN) /	LOSS SETTLEMENT		-842.912.322.24		-17,391.11 175,956,380.39	90,226,55			410.205.660.83			
8 7				(INTEREST)				-3,192,720.28		-1,499,583.04		-9,264,842.57			
MR. NEWLIN RANKIN 415-554-448	IXED INCOME		AMORTIZATION/	(ACCRETION)										13,281.25	
K I N 4 1	N REPORT - F	12/01/07 TO 12/31/07 REPORT GRAND TOTALS ASSETS	PREMIUM/	(DISCOUNT)		-2,087,677.76		-172836495.55 4,163,504.45							
LIN RAN	DETAIL TRANSACTION REPORT - FIXED INCOME	12/01/07 REPORT		BOOK VALUE		842,912,322.24 -2,087,677.76		-172836495.55		-492,241.85		-408026344.93		-13,281.25	
M R N E W	DET		ORIGINAL FACE	VALUE	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1										
	CTIONS *			PAR VALUE		PURC 4.727 845,000,000.00		SALE 5.187 -177000000.00				MAT 5.017 -415000000.00			
	* ACTIVE TRANSACTIONS *		PAR	YIELD		4.727	1)	5.187	4)	4.901	1.8)	5.017	(9)	AMRT 3.878	3)
	* ACTIN		TYPE/ V	TXN#		PURC	( 21)	SALE	_	INTR	) 31	MAT	(91 )	AMRT	_



### FRANCISCO 4 1 5 - 5 5 4 SAN OF CITY/COUNTY M R

(SIRPT)

PAGE: 1 RUN: 01/02/08 09:56:21

NEWLIN RANKIN 415-554
INVESTWENT INVENTORY
INVESTWENTS OUTSTANDING AS OF 12/31/07
NAOWS OVER TEXT SI CC#
SETTLEMENT DATE BASIS

SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	6.02%(C)	4.191	4.191 4.279	97.937	213,000,000.00	208,606,427.90
(Inv Type) 12 TREASURY NOTES	19.93%(C)	4.400	4.508	99.915	691,500,000.00	690,912,175.70
(Inv Type) 22 FEDERAL HOME LOAN BANK	.14%(C)	4.550	4.550	4.550 4.550 100.000	5,000,000.00	5,000,000.00
(Inv Type) 32 FHLB FLOATER QTR	4.34%(C)	4.830		4.831 100.278	150,000,000.00	150,416,925.01
(Inv Type) 41 FNMA DISCOUNT NOTES	12.42%(C)	4.883	5.079	96.104	448,000,000.00	430,544,546.95
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	5.35%(C)	4.659	4.770	97,685	189,860,000.00	185,465,272.37
(Inv Type) 44 FMC DISCOUNT NOTES	6.948(€)	4.799	5.009	95.832	251,000,000.00	240,538,812.23
(Inv Type) 81 COMMERCIAL PAPER DISC	29.85%(€)	4.764	4.920	98.832	4.764 4.920 98.832 1,047,000,000.00 1,034,766,086.12	1,034,766,086.12
(Inv Type) 91 NEGOTIABLE C.D.'S	13.70%(C)	4.978		4.978 100.001	475,000,000.00	475,006,916.67
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.01%(C)	4.565	4.565	4.565 100.000	200,000.00	200,000.00
(inv Type) 1011 PUBLIC TIME DEPOSIT MONTHLY	1.30%(C) REPORT TOTALS ASSETS FIXED	5.350	4.826	5.350 100.000 4.826 98.603	5.350 5.350 100.000 45,000,000.00 45,000,000.00	45,000,000.00 3,466,457,162.95





